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Form **990-PF**

Department of the Treasury  
Internal Revenue Service

# Return of Private Foundation

or Section 4947(a)(1) Trust Treated as Private Foundation  
Do not enter social security numbers on this form as it may be made public  
Go to [www.irs.gov/Form990PF](http://www.irs.gov/Form990PF) for instructions and the latest information

OMB No 1545-0052

**2017**

Open to Public Inspection

For calendar year 2017 or tax year beginning , 2017, and ending , 20

Name of foundation <b>SARAH SCAIFE FOUNDATION INCORPORATED</b>		A Employer identification number 25-1113452
Number and street (or P O box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions)
301 GRANT ST , ONE OXFORD CENTRE,	STE 3900	(412) 392-2900
City or town, state or province, country, and ZIP or foreign postal code PITTSBURGH, PA 15219-6402		C If exemption application is pending, check here. <input type="checkbox"/>
G Check all that apply <input type="checkbox"/> Initial return <input type="checkbox"/> Final return <input type="checkbox"/> Address change		D 1 Foreign organizations, check here. <input type="checkbox"/> 2 Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/>
H Check type of organization <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/>
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 828,070,520		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>
J Accounting method <input checked="" type="checkbox"/> Cash <input type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____		
(Part I, column (d) must be on cash basis)		

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check <input type="checkbox"/> if the foundation is not required to attach Sch. B.				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	18,404,861	18,416,910		ATCH 1
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	32,438,601			
	b Gross sales price for all assets on line 6a 271,657,673				
	7 Capital gain net income (from Part IV, line 2)		32,817,688		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule) ATCH. 2	57,833	58,435		
	12 Total Add lines 1 through 11	50,901,295	51,293,033		
	13 Compensation of officers, directors, trustees, etc.	779,894	137,580	ATCH 23	642,314
	14 Other employee salaries and wages	365,545	23,314		342,231
	15 Pension plans, employee benefits	345,037	48,465		296,572
	16a Legal fees (attach schedule) ATCH 3	3,688			3,688
	b Accounting fees (attach schedule) ATCH 4	50,707	7,123		43,584
	c Other professional fees (attach schedule) [5]	680,580	677,337		3,243
	17 Interest				
	18 Taxes (attach schedule) (see instructions) [6]	1,180,000			
	19 Depreciation (attach schedule) and depletion	14,888		ATCH 20	
	20 Occupancy	168,703	23,696		145,007
	21 Travel, conferences, and meetings	92,993			92,993
	22 Printing and publications	1,853	260		1,593
	23 Other expenses (attach schedule) ATCH 7	119,309	74,419		79,076
	24 Total operating and administrative expenses Add lines 13 through 23	3,803,197	992,194		1,650,301
	25 Contributions, gifts, grants paid	32,782,322			33,282,322
	26 Total expenses and disbursements Add lines 24 and 25	36,585,519	992,194	0	34,932,623
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	14,315,776			
	b Net investment income (if negative, enter -0-)		50,300,839		
	c Adjusted net income (if negative, enter -0-)				

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**Part II Balance Sheets**

Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions.)

Beginning of year

End of year

(a) Book Value

(b) Book Value

(c) Fair Market Value

Assets

Liabilities

Net Assets or Fund Balances

1	Cash - non-interest-bearing . . . . .	33,741		
2	Savings and temporary cash investments . . . . .	26,388,217	23,812,418	23,812,418
3	Accounts receivable ▶ . . . . .			
	Less: allowance for doubtful accounts ▶ . . . . .			
4	Pledges receivable ▶ . . . . .			
	Less: allowance for doubtful accounts ▶ . . . . .			
5	Grants receivable . . . . .			
6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions) . . . . .			
7	Other notes and loans receivable (attach schedule) ▶ . . . . .			
	Less: allowance for doubtful accounts ▶ . . . . .			
8	Inventories for sale or use . . . . .			
9	Prepaid expenses and deferred charges . . . . . ATCH 8 . . . . .		32,684	32,684
10a	Investments - U S and state government obligations (attach schedule) [ 9 ] & 25 . . . . .	23,956,350	21,509,433	21,498,712
b	Investments - corporate stock (attach schedule) ATCH 10 & 25 . . . . .	134,958,943	138,932,031	325,249,384
c	Investments - corporate bonds (attach schedule) ATCH 11 & 25 . . . . .	20,871,985	22,392,184	22,492,534
11	Investments - land, buildings, and equipment basis ▶ . . . . .			
	Less: accumulated depreciation ▶ (attach schedule) . . . . .			
12	Investments - mortgage loans . . . . .			
13	Investments - other (attach schedule) . . . . . ATCH 12 & ATCH 25 . . . . .	373,872,142	386,696,004	434,446,157
14	Land, buildings, and equipment basis ▶ ATCH 20 . . . . .	572,169		
	Less: accumulated depreciation ▶ (attach schedule) ATCH 20 . . . . .	33,538	538,631	538,631
15	Other assets (describe ▶ . . . . .)			
16	<b>Total assets</b> (to be completed by all filers - see the instructions. Also, see page 1, item I) . . . . .	580,094,034	593,913,385	828,070,520
17	Accounts payable and accrued expenses . . . . .		3,572	
18	Grants payable . . . . .	1,500,000	1,000,000	
19	Deferred revenue . . . . .			
20	Loans from officers, directors, trustees, and other disqualified persons . . . . .			
21	Mortgages and other notes payable (attach schedule) . . . . .			
22	Other liabilities (describe ▶ . . . . .)			
23	<b>Total liabilities</b> (add lines 17 through 22) . . . . .	1,500,000	1,003,572	
	<b>Foundations that follow SFAS 117, check here</b> . . . . . <input checked="" type="checkbox"/> <b>and complete lines 24 through 26, and lines 30 and 31</b>			
24	Unrestricted . . . . .	578,594,034	592,909,813	
25	Temporarily restricted . . . . .			
26	Permanently restricted . . . . .			
	<b>Foundations that do not follow SFAS 117, check here</b> ▶ <input type="checkbox"/> <b>and complete lines 27 through 31.</b>			
27	Capital stock, trust principal, or current funds . . . . .			
28	Paid-in or capital surplus, or land, bldg, and equipment fund . . . . .			
29	Retained earnings, accumulated income, endowment, or other funds . . . . .			
30	<b>Total net assets or fund balances</b> (see instructions) . . . . .	578,594,034	592,909,813	
31	<b>Total liabilities and net assets/fund balances</b> (see instructions) . . . . .	580,094,034	593,913,385	

**Part III Analysis of Changes in Net Assets or Fund Balances**

1	Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return) . . . . .	1	578,594,034
2	Enter amount from Part I, line 27a . . . . .	2	14,315,776
3	Other increases not included in line 2 (itemize) ▶ ATCH 13 . . . . .	3	3
4	Add lines 1, 2, and 3 . . . . .	4	592,909,813
5	Decreases not included in line 2 (itemize) ▶ . . . . .	5	
6	<b>Total net assets or fund balances at end of year</b> (line 4 minus line 5) - Part II, column (b), line 30 . . . . .	6	592,909,813

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**Part IV Capital Gains and Losses for Tax on Investment Income**

(a) List and describe the kind(s) of property sold (for example, real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)			(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo, day, yr)	(d) Date sold (mo, day, yr)
1 a SEE PART IV SCHEDULE ATCH 24					
b					
c					
d					
e					
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) ((e) plus (f) minus (g))		
a					
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69					
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))		
a					
b					
c					
d					
e					
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	32,817,688	
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) See instructions If (loss), enter -0- in Part I, line 8 . . . . . }			3	0	

**Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income**

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income)

If section 4940(d)(2) applies, leave this part blank

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

If "Yes," the foundation doesn't qualify under section 4940(e) Do not complete this part

**1 Enter the appropriate amount in each column for each year, see the instructions before making any entries**

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2016	30,187,337	716,196,513	0.042150
2015	19,877,224	612,883,924	0.032432
2014	16,634,399	361,966,584	0.045956
2013	17,526,465	330,128,436	0.053090
2012	16,323,730	301,768,397	0.054094
2 Total of line 1, column (d) . . . . .			2 0.227722
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5.0, or by the number of years the foundation has been in existence if less than 5 years . . . . .			3 0.045544
4 Enter the net value of noncharitable-use assets for 2017 from Part X, line 5 . . . . .			4 777,505,789
5 Multiply line 4 by line 3. . . . .			5 35,410,724
6 Enter 1% of net investment income (1% of Part I, line 27b). . . . .			6 503,008
7 Add lines 5 and 6. . . . .			7 35,913,732
8 Enter qualifying distributions from Part XII, line 4. . . . . If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate See the Part VI instructions			8 34,932,623

**Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see instructions)**

1a	Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1 . . . . . Date of ruling or determination letter _____ (attach copy of letter if necessary - see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input type="checkbox"/> and enter 1% of Part I, line 27b . . . . .	1	1,006,017
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only, others, enter -0-)	2	
3	Add lines 1 and 2 . . . . .	3	1,006,017
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only, others, enter -0-)	4	0
5	<b>Tax based on investment income.</b> Subtract line 4 from line 3. If zero or less, enter -0- . . . . .	5	1,006,017
6	<b>Credits/Payments</b>		
a	2017 estimated tax payments and 2016 overpayment credited to 2017 . . . . .	6a	1,079,946
b	Exempt foreign organizations - tax withheld at source . . . . .	6b	
c	Tax paid with application for extension of time to file (Form 8868) . . . . .	6c	
d	Backup withholding erroneously withheld . . . . .	6d	
7	<b>Total credits and payments.</b> Add lines 6a through 6d . . . . .	7	1,079,946
8	Enter any <b>penalty</b> for underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached . . . . .	8	
9	<b>Tax due.</b> If the total of lines 5 and 8 is more than line 7, enter <b>amount owed</b> . . . . .	9	
10	<b>Overpayment.</b> If line 7 is more than the total of lines 5 and 8, enter the <b>amount overpaid</b> . . . . .	10	73,929
11	Enter the amount of line 10 to be <b>Credited to 2018 estimated tax</b> <input type="checkbox"/> 73,929 <b>Refunded</b> <input type="checkbox"/> <b>Refunded</b> <input type="checkbox"/>	11	

**Part VII-A Statements Regarding Activities**

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign? . . . . .		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes? See the instructions for the definition . . . . . If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file <b>Form 1120-POL</b> for this year? . . . . .		
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation <input type="checkbox"/> \$ _____ (2) On foundation managers <input type="checkbox"/> \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers <input type="checkbox"/> \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? . . . . . If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes . . . . .		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year? . . . . .	X	
b If "Yes," has it filed a tax return on <b>Form 990-T</b> for this year? . . . . .	X	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? . . . . . If "Yes," attach the statement required by <i>General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument? . . . . .	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered. See instructions <input type="checkbox"/> PA,		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by <i>General Instruction G</i> ? If "No," attach explanation . . . . .	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2017 or the tax year beginning in 2017? See the instructions for Part XIV. If "Yes," complete Part XIV . . . . .		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses . . . . .		X

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**Part VII-A Statements Regarding Activities (continued)**

	Yes	No
11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule See instructions . . . . .		X
12 Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement See instructions . . . . .		X
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► WWW SCAIFE COM	X	
14 The books are in care of ► SARAH SCAIFE FOUNDATION INC Telephone no ► 412-392-2900 Located at ► 301 GRANT STREET, SUITE 3900, PITTSBURGH, PA ZIP+4 ► 15219-6402		
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - check here . . . . . and enter the amount of tax-exempt interest received or accrued during the year . . . . .		15
16 At any time during calendar year 2017, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? . . . . .		X
See the instructions for exceptions and filing requirements for FinCEN Form 114 If "Yes," enter the name of the foreign country ►		

**Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required**

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

	Yes	No
1a During the year, did the foundation (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? . . . . .	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? . . . . .	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? . . . . .	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? . . . . .	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? . . . . .	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(6) Agree to pay money or property to a government official? (Exception Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) . . . . .	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance? See instructions . . . . .		1b
Organizations relying on a current notice regarding disaster assistance, check here . . . . .		
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2017? . . . . .		1c
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2017, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2017? . . . . .	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
If "Yes," list the years ►		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions) . . . . .		2b
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ►		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? . . . . .	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
b If "Yes," did it have excess business holdings in 2017, as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2017) . . . . .		3b
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2017?		4b

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**Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**

		Yes	No
<b>5a</b>	During the year, did the foundation pay or incur any amount to		
(1)	Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? . . . . .	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(2)	Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? . . . . .	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(3)	Provide a grant to an individual for travel, study, or other similar purposes? . . . . .	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(4)	Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? See instructions . . . . .	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(5)	Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? . . . . .	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
<b>b</b>	If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance? See instructions. . . . .		
	Organizations relying on a current notice regarding disaster assistance, check here . . . . .	<input type="checkbox"/>	
<b>c</b>	If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? . . . . .	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	If "Yes," attach the statement required by Regulations section 53.4945-5(d)		
<b>6a</b>	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? . . . . .	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
<b>b</b>	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? . . . . .		
	If "Yes" to 6b, file Form 8870		
<b>7a</b>	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? . . . . .	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
<b>b</b>	If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? . . . . .		

**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1 List all officers, directors, trustees, foundation managers and their compensation. See instructions.**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATCH 14		780,434	84,131	0

**2 Compensation of five highest-paid employees (other than those included on line 1 - see instructions). If none, enter "NONE."**

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATCH 15		323,265	71,059	0

Total number of other employees paid over \$50,000. . . . . 0

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**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors** (continued)**3 Five highest-paid independent contractors for professional services. See instructions. If none, enter "NONE."**

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
ATCH 16		490,475

**Total number of others receiving over \$50,000 for professional services** . . . . . **0**

**Part IX-A Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
<b>1</b> NOT APPLICABLE	
<b>2</b>	
<b>3</b>	
<b>4</b>	

**Part IX-B Summary of Program-Related Investments** (see instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
<b>1</b> NOT APPLICABLE	
<b>2</b>	
All other program-related investments. See instructions.	
<b>3</b> NONE	
<b>Total. Add lines 1 through 3</b> . . . . .	

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**Part X Minimum Investment Return** (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities . . . . .	1a	789,319,951
b	Average of monthly cash balances . . . . .	1b	26,028
c	Fair market value of all other assets (see instructions). . . . .	1c	
d	<b>Total</b> (add lines 1a, b, and c) . . . . .	1d	789,345,979
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) . . . . .	1e	
2	Acquisition indebtedness applicable to line 1 assets . . . . .	2	
3	Subtract line 2 from line 1d . . . . .	3	789,345,979
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions). . . . .	4	11,840,190
5	<b>Net value of noncharitable-use assets.</b> Subtract line 4 from line 3. Enter here and on Part V, line 4 . . . . .	5	777,505,789
6	<b>Minimum investment return.</b> Enter 5% of line 5 . . . . .	6	38,875,289

**Part XI Distributable Amount** (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations, check here ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6 . . . . .	1	38,875,289
2a	Tax on investment income for 2017 from Part VI, line 5 . . . . .	2a	1,006,017
b	Income tax for 2017 (This does not include the tax from Part VI). . . . .	2b	
c	Add lines 2a and 2b . . . . .	2c	1,006,017
3	Distributable amount before adjustments. Subtract line 2c from line 1 . . . . .	3	37,869,272
4	Recoveries of amounts treated as qualifying distributions . . . . .	4	
5	Add lines 3 and 4 . . . . .	5	37,869,272
6	Deduction from distributable amount (see instructions). . . . .	6	
7	<b>Distributable amount</b> as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1. . . . .	7	37,869,272

**Part XII Qualifying Distributions** (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26 . . . . .	1a	34,932,623
b	Program-related investments - total from Part IX-B . . . . .	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes . . . . .	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required) . . . . .	3a	
b	Cash distribution test (attach the required schedule) . . . . .	3b	
4	<b>Qualifying distributions.</b> Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4 . . . . .	4	34,932,623
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b. See instructions . . . . .	5	0
6	<b>Adjusted qualifying distributions.</b> Subtract line 5 from line 4 . . . . .	6	34,932,623

**Note:** The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.



**Part XIII Undistributed Income** (see instructions)

	(a) Corpus	(b) Years prior to 2016	(c) 2016	(d) 2017
1 Distributable amount for 2017 from Part XI, line 7 . . . . .				37,869,272
2 Undistributed income, if any, as of the end of 2017				
a Enter amount for 2016 only. . . . .			3,086,710	
b Total for prior years 20 <u>15</u> , 20 <u>14</u> , 20 <u>13</u> . . . . .				
3 Excess distributions carryover, if any, to 2017				
a From 2012 . . . . .				
b From 2013 . . . . .				
c From 2014 . . . . .				
d From 2015 . . . . .				
e From 2016 . . . . .				
f Total of lines 3a through e . . . . .				
4 Qualifying distributions for 2017 from Part XII, line 4 ▶ \$ <u>34,932,623</u>				
a Applied to 2016, but not more than line 2a . . . . .			3,086,710	
b Applied to undistributed income of prior years (Election required - see instructions). . . . .				
c Treated as distributions out of corpus (Election required - see instructions) . . . . .				
d Applied to 2017 distributable amount. . . . .				31,845,913
e Remaining amount distributed out of corpus. . . . .				
5 Excess distributions carryover applied to 2017 (If an amount appears in column (d), the same amount must be shown in column (a) )				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b. . . . .				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed . . . . .				
d Subtract line 6c from line 6b Taxable amount - see instructions . . . . .				
e Undistributed income for 2016 Subtract line 4a from line 2a Taxable amount - see instructions . . . . .				
f Undistributed income for 2017 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2018. . . . .				6,023,359
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions) . . . . .				
8 Excess distributions carryover from 2012 not applied on line 5 or line 7 (see instructions) . . . . .				
9 Excess distributions carryover to 2018. Subtract lines 7 and 8 from line 6a . . . . .	0			
10 Analysis of line 9				
a Excess from 2013 . . . . .				
b Excess from 2014 . . . . .				
c Excess from 2015 . . . . .				
d Excess from 2016 . . . . .				
e Excess from 2017 . . . . .				

Form 990-PF (2017)

**Part XIV Private Operating Foundations** (see instructions and Part VII-A, question 9)

**1a** If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2017, enter the date of the ruling: . . . . .

b Check box to indicate whether the foundation is a private operating foundation described in section	4942(j)(3) or	4942(j)(5)
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		Tax year	Prior 3 years			(e)-Total
		(a) 2017	(b) 2016	(c) 2015	(d) 2014	
2 a	Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed . . . . .					
b	85% of line 2a . . . . .					
c	Qualifying distributions from Part XII, line 4 for each year listed . . . . .					
d	Amounts included in line 2c not used directly for active conduct of exempt activities . . . . .					
e	Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c . . . . .					
3	Complete 3a, b, or c for the alternative test relied upon					
a	"Assets" alternative test - enter					
(1)	Value of all assets. . . . .					
(2)	Value of assets qualifying under section 4942(j)(3)(B)(i) . . . . .					
b	"Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed . . . . .					
c	"Support" alternative test - enter					
(1)	Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties). . . . .					
(2)	Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii) . . . . .					
(3)	Largest amount of support from an exempt organization. . . . .					
(4)	Gross investment income . . . . .					

**Part XV**      **Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year - see instructions.)**

### 1 Information Regarding Foundation Managers:

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000) (See section 507(d)(2) )

N/A

**b** List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

N/A

**2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:**

Check here ☒ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc., to individuals or organizations under other conditions, complete items 2a, b, c, and d. See instructions.

a The name, address, and telephone number or email address of the person to whom applications should be addressed

**b The form in which applications should be submitted and information and materials they should include**

ATCH 21

**c Any submission deadlines**

ATCH 21

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors

ATCH 21

**Part XV** Supplementary Information *(continued)***3 Grants and Contributions Paid During the Year or Approved for Future Payment**

<div>Recipient</div> <div>Name and address (home or business)</div>	<div>If recipient is an individual, show any relationship to any foundation manager or substantial contributor</div>	<div>Foundation status of recipient</div>	<div>Purpose of grant or contribution</div>	<div>Amount</div>
<b>a Paid during the year</b>  ATCH 17 & 22				
<b>Total</b>			▶ <b>3a</b>	33,282,322
<b>b Approved for future payment</b>  ATCH 18 & 22				
<b>Total</b>			▶ <b>3b</b>	1,000,000

## Enter gross amounts unless otherwise indicated

## Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

▼

Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions )



**FORM 990-PF - PART IV****CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
271657673		GAIN LOSS 238839985					VAR 32817688	VAR
TOTAL GAIN (LOSS)							<u>32817688</u>	
		ATCH 24						

ATTACHMENT 1FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
INTEREST INCOME	3,013,099	3,020,676
DIVIDEND INCOME	15,391,762.	15,396,234
TOTAL	<u>18,404,861</u>	<u>18,416,910</u>

ATTACHMENT 2FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
VENTURE FUND/ PARTNERSHIP INCOME	-147	-513
OTHER INCOME	57,980	58,948
TOTALS	<u>57,833</u>	<u>58,435</u>



ATTACHMENT 3FORM 990PF, PART I - LEGAL FEES

<u>DESCRIPTION</u>	REVENUE AND EXPENSES <u>PER BOOKS</u>	NET INVESTMENT <u>INCOME</u>	ADJUSTED NET <u>INCOME</u>	CHARITABLE <u>PURPOSES</u>
LEGAL FEES	3,688.			3,688
TOTALS	<u>3,688</u>			<u>3,688</u>

ATTACHMENT 4FORM 990PF, PART I - ACCOUNTING FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>	<u>CHARITABLE PURPOSES</u>
AUDIT, COMPLIANCE, AND TAX SRV	50,707.	7,123.		43,584
TOTALS	<u>50,707</u>	<u>7,123.</u>		<u>43,584</u>

ATTACHMENT 5FORM 990PF, PART I - OTHER PROFESSIONAL FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>CHARITABLE PURPOSES</u>
FISCAL AGENT FEES	677,337	677,337.	
CONSULTING	3,243		3,243
TOTALS	<u>680,580</u>	<u>677,337</u>	<u>3,243</u>

ATTACHMENT 6FORM 990PF, PART I - TAXES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>CHARITABLE PURPOSES</u>
FEDERAL EXCISE TAX	1,180,000		
TOTALS	<u>1,180,000</u>		

ATTACHMENT 7FORM 990PF, PART I - OTHER EXPENSES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>CHARITABLE PURPOSES</u>
COMPUTER MAINTENANCE	5,641.	792	4,849
INSURANCE	45,325.	6,367	38,958
DUES & SUBSCRIPTIONS	10,812		10,812
OFFICE EXPENSES	21,781	3,059	18,722
TELEPHONE	6,672	937	5,735
AMORTIZATION	1,010	1,010	
VENTURE EXPENSE	27,627.	27,574	
PARTNERSHIP EXPENSE	441	34,680	
TOTALS	<u>119,309</u>	<u>74,419</u>	<u>79,076</u>

ATTACHMENT 8FORM 990PF, PART II - PREPAID EXPENSES AND DEFERRED CHARGES

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
OTHER PREPAID EXPENSES	32,684	32,684
TOTALS	<u>32,684</u>	<u>32,684</u>

FORM 990PF, PART II - U S AND STATE OBLIGATIONSATTACHMENT 9

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
GOVT SECURITIES AGENCY & TREAS	21,378,217	21,360,546
MUNICIPAL BONDS	131,216	138,166
SEE ATTACHMENT 25		
US OBLIGATIONS TOTAL	<u>21,509,433</u>	<u>21,498,712</u>

ATTACHMENT 10FORM 990PF, PART II - CORPORATE STOCK

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
COMMON STOCK INVESTMENTS SEE ATTACHMENT 25	138,932,031.	325,249,384
TOTALS	<u>138,932,031</u>	<u>325,249,384</u>



ATTACHMENT 11FORM 990PF, PART II - CORPORATE BONDS

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
CORP & ASSET BACKED BONDS SEE ATTACHMENT 25	22,392,184	22,492,534
TOTALS	<u>22,392,184</u>	<u>22,492,534</u>

ATTACHMENT 12FORM 990PF, PART II - OTHER INVESTMENTS

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
VENTURE FUNDS	819,358	1,021,846
MUTUAL FUNDS- FIXED INCOME	20,053,363	20,134,122
MUTUAL FUNDS- EQUITIES	6,500,000	7,428,934
ALTERNATIVE INVESTMENTS	51,059,905	51,871,254
ETF EQUITIES	263,532,814.	309,929,109
ETF-FIXED INCOME	41,508,722	40,962,496
OTHER FIXED INCOME	733,280.	600,673
PARTNERSHIP INVESTMENTS	1,047,584.	1,072,985
MORTGAGE BACKED SECURITIES	1,331,292.	1,312,691
OTHER	49,129	55,605
ETF-ALTERNATIVES	60,557	56,442
SEE ALSO ATTACHMENT 25		
TOTALS	<u>386,696,004.</u>	<u>434,446,157.</u>

ATTACHMENT 13FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCESDESCRIPTIONAMOUNT

ROUNDING

3

TOTAL

3

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEESATTACHMENT 14

<u>NAME AND ADDRESS</u>	<u>TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION</u>	<u>COMPENSATION</u>	<u>CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS</u>	<u>EXPENSE ACCT AND OTHER ALLOWANCES</u>
MICHAEL W GLEBA 301 GRANT ST , ONE OXFORD CENTRE, STE 3900 PITTSBURGH, PA 15219-6402	CHAIRMAN/CEO/TREASURER/TRUST 40 00	555,984	53,250	0
YVONNE MARIE BLY 301 GRANT ST , ONE OXFORD CENTRE, STE 3900 PITTSBURGH, PA 15219-6402	ASST TREASURER/SECRETARY 40 00	124,450	30,881	0
T KENNETH CRIBB, JR 301 GRANT ST , ONE OXFORD CENTRE, STE 3900 PITTSBURGH, PA 15219-6402	TRUSTEE 2 00	16,000	0	0
EDWIN J FEULNER, JR 301 GRANT ST , ONE OXFORD CENTRE, STE 3900 PITTSBURGH, PA 15219-6402	TRUSTEE 2 00	12,000	0	0
ROGER KIMBALL 301 GRANT ST , ONE OXFORD CENTRE, STE 3900 PITTSBURGH, PA 15219-6402	TRUSTEE 2 00	16,000	0	0

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEESATTACHMENT 14 (CONT'D)

<u>NAME AND ADDRESS</u>	<u>TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION</u>	<u>COMPENSATION</u>	<u>CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS</u>	<u>EXPENSE ACCT AND OTHER ALLOWANCES</u>
ALLAN H MELTZER 301 GRANT ST , ONE OXFORD CENTRE, STE 3900 PITTSBURGH, PA 15219-6402	TRUSTEE 2 00	4,000	0	0
ROGER W ROBINSON, JR 301 GRANT ST , ONE OXFORD CENTRE, STE 3900 PITTSBURGH, PA 15219-6402	TRUSTEE 2 00	12,000	0	0
JAMES C RODDEY 301 GRANT ST , ONE OXFORD CENTRE, STE 3900 PITTSBURGH, PA 15219-6402	TRUSTEE 2 00	16,000	0	0
CHRISTINE J TORETTI 301 GRANT ST , ONE OXFORD CENTRE, STE 3900 PITTSBURGH, PA 15219-6402	TRUSTEE 2 00	16,000	0	0
JAMES M WALTON 301 GRANT ST , ONE OXFORD CENTRE, STE 3900 PITTSBURGHT, PA 15219-6402	TRUSTEE 2 00	8,000	0	0

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEESATTACHMENT 14 (CONT'D)

<u>NAME AND ADDRESS</u>	<u>TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION</u>	<u>COMPENSATION</u>	<u>CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS</u>	<u>EXPENSE ACCT AND OTHER ALLOWANCES</u>
EUGENE B MEYER 301 GRANT ST , ONE OXFORD CENTRE, STE 3900 PITTSBURGH, PA 15219-6402	TRUSTEE 2 00	0	0	0
	GRAND TOTALS	<u>780,434</u>	<u>84,131</u>	<u>0</u>

990PF, PART VIII - COMPENSATION OF THE FIVE HIGHEST PAID EMPLOYEESATTACHMENT 15

<u>NAME AND ADDRESS</u>	<u>TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION</u>	<u>COMPENSATION</u>	<u>CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS</u>	<u>EXPENSE ACCT AND OTHER ALLOWANCES</u>
MONTGOMERY B BROWN 301 GRANT STREET ONE OXFORD CENTRE, SUITE 3900 PITTSBURGH, PA 15219-6402	VICE PRESIDENT 40 00	251,490.	53,250.	0
COLLEEN M XENAKIS 301 GRANT STREET ONE OXFORD CENTRE, SUITE 3900 PITTSBURGH, PA 15219-6402	ACCOUNTANT 20 00	71,775	17,809	0
	TOTAL COMPENSATION	<u>323,265</u>	<u>71,059</u>	<u>0</u>

990PF, PART VIII- COMPENSATION OF THE FIVE HIGHEST PAID PROFESSIONALSATTACHMENT 16

<u>NAME AND ADDRESS</u>	<u>TYPE OF SERVICE</u>	<u>COMPENSATION</u>
PNC FINANCIAL SERVICES GROUP 300 5TH AVENUE PITTSBURGH, PA 15222	FISCAL AGENT/ ADMIN	490,475
TOTAL COMPENSATION		<u>490,475.</u>



FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
ACTON INSTITUTE FOR THE STUDY OF RELIGION AND LIBERTY 98 E FULTON STREET GRAND RAPIDS, MI 49503	NONE PC	PROJECT SUPPORT	150,000
THE ALEXANDER HAMILTON SOCIETY 1875 CONNECTICUT AVENUE, NW, 10TH FLOOR WASHINGTON, DC 20009	NONE PC	GENERAL OPERATING SUPPORT	160,000
ALLEGHENY INSTITUTE FOR PUBLIC POLICY 305 MT LEBANON BLVD, SUITE 208 PITTSBURGH, PA 15234	NONE PC	GENERAL OPERATING SUPPORT	200,000
AMERICAN ACADEMY FOR STRATEGIC EDUCATION 1920 N STREET, NW, SUITE 210 WASHINGTON, DC 20036	NONE PC	CONFERENCE SUPPORT	25,000
AMERICAN BAR ASSOCIATION FUND FOR JUSTICE AND EDUCATION 321 N CLARK STREET CHICAGO, IL 60654	NONE PC	STANDING COMMITTEE ON LAW AND NATIONAL SECURITY	200,000
AMERICAN CIVIL RIGHTS INSTITUTE P O BOX 188350 SACRAMENTO, CA 95818	NONE PC	GENERAL OPERATING SUPPORT	40,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
AMERICAN CIVIL RIGHTS UNION 3213 DUKE STREET, SUITE 625 ALEXANDRIA, VA 22314	NONE PC	PROJECT SUPPORT	50,000
AMERICAN COUNCIL FOR CAPITAL FORMATION CENTER FOR POLICY RESEARCH 1001 CONNECTICUT AVENUE, NW, SUITE 620 WASHINGTON, DC 20036	NONE PC	PROJECT SUPPORT	100,000
AMERICAN COUNCIL ON SCIENCE AND HEALTH 110 EAST 42ND STREET, SUITE 1300 NEW YORK, NY 10017	NONE PC	GENERAL OPERATING SUPPORT	75,000
AMERICAN ENTERPRISE INSTITUTE FOR PUBLIC POLICY RESEARCH 1789 MASSACHUSETTS AVE, NW WASHINGTON, DC 20036	NONE PC	FOREIGN AND DEFENSE POLICY FELLOWSHIPS	500,000
AMERICAN ENTERPRISE INSTITUTE FOR PUBLIC POLICY RESEARCH 1789 MASSACHUSETTS AVE, NW WASHINGTON, DC 20036	NONE PC	PROGRAM SUPPORT	225,000
AMERICAN ENTERPRISE INSTITUTE FOR PUBLIC POLICY RESEARCH 1789 MASSACHUSETTS AVE, NW WASHINGTON, DC 20036	NONE PC	SOVEREIGNTY AND INTERNATIONAL LAW PROGRAM	250,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
AMERICAN ENTERPRISE INSTITUTE FOR PUBLIC POLICY RESEARCH 1789 MASSACHUSETTS AVE, NW WASHINGTON, DC 20036	NONE PC	MIDDLE EAST POLICY STUDIES PROGRAM	200,000
AMERICAN ENTERPRISE INSTITUTE FOR PUBLIC POLICY RESEARCH 1789 MASSACHUSETTS AVE, NW WASHINGTON, DC 20036	NONE PC	INTERNATIONAL CENTER ON HOUSING RISK	100,000
AMERICAN FOREIGN POLICY COUNCIL 509 C STREET, NE WASHINGTON, DC 20002	NONE PC	GENERAL OPERATING AND PROJECT SUPPORT	400,000
AMERICAN TRANSPARENCY 200 S FRONTAGE ROAD, SUITE 304 BURR RIDGE, IL 60527	NONE PC	OPEN THE BOOKS PROJECT	80,000
AMERICA'S FUTURE FOUNDATION 3434 WASHINGTON BLVD ARLINGTON, VA 22201	NONE PC	GENERAL OPERATING SUPPORT	95,000
AMERICA'S SURVIVAL, INC 8221 FRANCES LANE OWINGS, MD 20736	NONE PC	PROGRAM SUPPORT	150,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
ARCHBRIDGE INSTITUTE 810 7TH STREET, NE WASHINGTON, DC 20002	NONE PC	GENERAL OPERATING SUPPORT	60,000
ASHLAND UNIVERSITY 401 COLLEGE AVENUE ASHLAND, OH 44805	NONE PC	ASHBROOK CENTER TEACHER PROGRAMS	240,000
ATLANTIC COUNCIL OF THE U S , INC 1030 15TH STREET, NW, 12TH FLOOR WASHINGTON, DC 20005	NONE PC	PROJECT SUPPORT	162,030
ATLANTIC LEGAL FOUNDATION 500 MAMARONECK AVENUE, SUITE 320 HARRISON, NY 10528	NONE PC	GENERAL OPERATING SUPPORT	60,000
ATLAS ECONOMIC RESEARCH FOUNDATION 1201 L STREET, NW, SUITE 200 WASHINGTON, DC 20005	NONE PC	PRAGUE SECURITY STUDIES INSTITUTE	95,000
ATLAS ECONOMIC RESEARCH FOUNDATION 1201 L STREET, NW, SUITE 200 WASHINGTON, DC 20005	NONE PC	GENERAL OPERATING AND PROGRAM SUPPORT	170,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
ATLAS ECONOMIC RESEARCH FOUNDATION 1201 L STREET, NW, SUITE 200 WASHINGTON, DC 20005	NONE PC	PROJECT SUPPORT	25,000
BECKET FUND 1200 NEW HAMPSHIRE AVE NW, STE 700 WASHINGTON, DC 20036	NONE PC	GENERAL OPERATING SUPPORT	200,000
BENJAMIN RUSH INSTITUTE P O BOX 610-001 DFW AIRPORT, TX 75261	NONE PC	PROGRAM SUPPORT	70,000
THE BUCKEYE INSTITUTE FOR PUBLIC POLICY SOLUTIONS 88 E BROAD STREET, SUITE 1120 COLUMBUS, OH 43215	NONE PC	ECONOMIC RESEARCH CENTER	150,000
CAPITAL RESEARCH CENTER 1513 16TH STREET, NW WASHINGTON, DC 20036	NONE PC	GENERAL OPERATING SUPPORT	330,000
CARNEGIE MELLON UNIVERSITY 5000 FORBES AVENUE PITTSBURGH, PA 15213	NONE PC	CENTER FOR INTERNATIONAL RELATIONS AND POLITICS	200,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
CATO INSTITUTE 1000 MASSACHUSETTS AVENUE, NW WASHINGTON, DC 20001	NONE PC	CENTER FOR GLOBAL LIBERTY AND PROSPERITY	125,000
CENTER FOR EQUAL OPPORTUNITY 7700 LEESBURG PIKE, SUITE 231 FALLS CHURCH, VA 22043	NONE PC	GENERAL OPERATING SUPPORT	140,000
CENTER FOR IMMIGRATION STUDIES, INC 1629 K STREET, NW, SUITE 600 WASHINGTON, DC 20006	NONE PC	GENERAL OPERATING SUPPORT	200,000
CENTER FOR INDIVIDUAL RIGHTS 1100 CONNECTICUT AVENUE, NW, SUITE 625 WASHINGTON, DC 20036	NONE PC	GENERAL OPERATING SUPPORT	110,000
CENTER FOR SECURITY POLICY, INC 2020 PENNSYLVANIA AVENUE, NW, SUITE 189 WASHINGTON, DC 20006	NONE PC	GENERAL OPERATING AND PROJECT SUPPORT	200,000
CENTER FOR STRATEGIC AND BUDGETARY ASSESSMENTS 1667 K STREET, NW, SUITE 900 WASHINGTON, DC 20006	NONE PC	PROJECT SUPPORT	250,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
CENTER FOR STRATEGIC & INTERNATIONAL STUDIES, INC 1616 RHODE ISLAND AVENUE, NW WASHINGTON, DC 20036	NONE PC	TRANSNATIONAL THREATS PROJECT	500,000
CENTER FOR STRATEGIC & INTERNATIONAL STUDIES, INC 1616 RHODE ISLAND AVENUE, NW WASHINGTON, DC 20036	NONE PC	MISSILE DEFENSE PROJECT	500,000
CERTELL, INC 3077 E 98TH STREET, SUITE 275 INDIANAPOLIS, IN 46280	NONE PC	GENERAL OPERATING SUPPORT	120,000
CHRISTOPHER NEWPORT UNIVERSITY EDUCATIONAL FND INC 1 AVENUE OF THE ARTS NEWPORT NEWS, VA 23606	NONE PC	CENTER FOR AMERICAN STUDIES	60,000
CITIZENS' COUNCIL FOR HEALTH FREEDOM 161 ST ANTHONY AVENUE , SUITE 923 ST PAUL, MN 55103	NONE PC	GENERAL OPERATING SUPPORT	150,000
CLAREMONT INSTITUTE FOR THE STUDY OF STATESMANSHIP AND POLITICAL PHILOSOPHY 1317 WEST FOOTHILL BLVD, SUITE 120 UPLAND, CA 91786	NONE PC	GENERAL OPERATING AND PROGRAM SUPPORT	450,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
CO2 COALITION, INC 1621 N KENT STREET, STE 603 ARLINGTON, VA 22209	NONE PC	PROJECT SUPPORT	135,000
COLLEGIATE NETWORK, INC 3901 CENTERVILLE ROAD WILMINGTON, DE 19807	NONE PC	GENERAL OPERATING AND PROGRAM SUPPORT	390,000
COMMITTEE FOR A CONSTRUCTIVE TOMORROW 1875 EYE STREET NW, 5TH FLOOR WASHINGTON, DC 20006	NONE PC	GENERAL OPERATING SUPPORT	160,000
THE COMMONWEALTH FOUNDATION FOR PUBLIC POLICY ALTERNATIVES 225 STATE STREET, SUITE 302 HARRISBURG, PA 17101	NONE PC	GENERAL OPERATING AND PROJECT SUPPORT	400,000
COMPETITIVE ENTERPRISE INSTITUTE 1310 L STREET, NW, 7TH FLOOR WASHINGTON, DC 20005	NONE PC	GENERAL OPERATING SUPPORT	400,000
CRIMINAL JUSTICE LEGAL FOUNDATION 2131 L STREET SACRAMENTO, CA 95816	NONE PC	GENERAL OPERATING SUPPORT	25,000



FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
CRITICAL REVIEW FOUNDATION, INC P O BOX 13234 OAKLAND, CA 94661	NONE PC	GENERAL OPERATING SUPPORT	50,000
THE DAILY CALLER NEWS FOUNDATION 1050 17TH STREET, NW, SUITE 905 WASHINGTON, DC 20036	NONE PC	GENERAL OPERATING AND PROGRAM SUPPORT	300,000
DAVID HOROWITZ FREEDOM CENTER 14724 VENTURA BLVD, SUITE 820 SHERMAN OAKS, CA 91403	NONE PC	GENERAL OPERATING SUPPORT	175,000
THE DEFENSE FORUM FOUNDATION, INC 3014 CASTLE ROAD FALLS CHURCH, VA 22044	NONE PC	PROGRAM SUPPORT	75,000
DONORS TRUST, INC 1800 DIAGONAL ROAD, SUITE 280 ALEXANDRIA, VA 22314	NONE PC	TALENT MARKET, LLC	10,000
ENERGY AND ENVIRONMENT LEGAL INSTITUTE 1155 15TH STREET, NW, SUITE 900 WASHINGTON, DC 20005	NONE PC	PROGRAM SUPPORT	40,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
ETHICS AND PUBLIC POLICY CENTER, INC 1730 M STREET, NW, SUITE 910 WASHINGTON, DC 20036	NONE PC	GENERAL OPERATING AND PROGRAM SUPPORT	250,000
EVERGREEN FREEDOM FOUNDATION D/B/A FREEDOM FOUNDATION P O BOX 552 OLYMPIA, WA 98507	NONE PC	PROJECT SUPPORT	100,000
THE FAIRNESS CENTER, INC 1200 NW 63RD STREET, SUITE 5000 OKLAHOMA CITY, OK 73116	NONE PC	PROGRAM SUPPORT	170,000
FAITH AND REASON INSTITUTE 1730 M STREET, NW, SUITE 910 WASHINGTON, DC 20036	NONE PC	PROGRAM SUPPORT	60,000
FEDERALIST SOCIETY FOR LAW & PUBLIC POLICY STUDIES 1776 I STREET, NW, SUITE 300 WASHINGTON, DC 20006	NONE PC	GENERAL OPERATING SUPPORT	500,000
FEDERALIST SOCIETY FOR LAW & PUBLIC POLICY STUDIES 1776 I STREET, NW, SUITE 300 WASHINGTON, DC 20006	NONE PC	INFRASTRUCTURE PROJECT	595,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
FEDERATION FOR AMERICAN IMMIGRATION REFORM 25 MASSACHUSETTS AVENUE, NW, SUITE 330 WASHINGTON, DC 20001	NONE PC	GENERAL OPERATING SUPPORT	200,000
FOREIGN POLICY RESEARCH INSTITUTE 1528 WALNUT STREET, SUITE 610 PHILADELPHIA, PA 19102	NONE PC	PROGRAM SUPPORT	150,000
FOUNDATION FOR CULTURAL REVIEW, INC 900 BROADWAY, SUITE 602 NEW YORK, NY 10003	NONE PC	GENERAL OPERATING SUPPORT	300,000
FOUNDATION FOR CULTURAL REVIEW, INC 900 BROADWAY, SUITE 602 NEW YORK, NY 10003	NONE PC	CONFERENCE SUPPORT	42,500
FOUNDATION FOR GOVERNMENT ACCOUNTABILITY, INC 15275 COLLIER BLVD, SUITE 201-279 NAPLES, FL 34119	NONE PC	PROJECT SUPPORT	350,000
FOUNDATION FOR INDIVIDUAL RIGHTS IN EDUCATION, INC 510 WALNUT STREET, SUITE 1250 PHILADELPHIA, PA 19106	NONE PC	GENERAL OPERATING SUPPORT	250,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
FOUNDATION FOR INDIVIDUAL RIGHTS IN EDUCATION, INC 510 WALNUT STREET, SUITE 1250 PHILADELPHIA, PA 19106	NONE PC	PROJECT SUPPORT	50,000
FOUNDATION FOR TEACHING ECONOMICS 260 RUSSELL BLVD, SUITE B DAVIS, CA 95616	NONE PC	PROGRAM SUPPORT	160,000
FOUNDATION FOR THE DEFENSE OF DEMOCRACIES, INC 1800 M STREET NW, SUITE 8005 WASHINGTON, DC 20036	NONE PC	PROJECT SUPPORT	300,000
FREE TO CHOOSE NETWORK 2002 FILMORE AVENUE, SUITE 1 ERIE, PA 16506	NONE PC	PROJECT SUPPORT	300,000
FREEDOMWORKS FOUNDATION 400 N CAPITOL STREET NW, SUITE 765 WASHINGTON, DC 20001	NONE PC	GENERAL OPERATING AND PROGRAM SUPPORT	220,000
THE FUND FOR AMERICAN STUDIES 1706 NEW HAMPSHIRE AVENUE, NW WASHINGTON, DC 20009	NONE PC	JOURNALISM FELLOWSHIP PROGRAM	115,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
THE FUND FOR AMERICAN STUDIES 1706 NEW HAMPSHIRE AVENUE, NW WASHINGTON, DC 20009	NONE PC	LEGAL STUDIES INSTITUTE	100,000
GALEN INSTITUTE, INC P O BOX 130 PAEONIAN SPRINGS, VA 20129	NONE PC	GENERAL OPERATING SUPPORT	100,000
GEORGE MASON UNIVERSITY FOUNDATION, INC 4400 UNIVERSITY DRIVE FAIRFAX, VA 22030	NONE PC	LAW AND ECONOMICS CENTER	650,000
GEORGE MASON UNIVERSITY FOUNDATION, INC 4400 UNIVERSITY DRIVE FAIRFAX, VA 22030	NONE PC	NATIONAL SECURITY INSTITUTE AT THE ANTONIN SCALIA LAW SCHOOL	500,000
GEORGE MASON UNIVERSITY FOUNDATION, INC 4400 UNIVERSITY DRIVE FAIRFAX, VA 22030	NONE PC	CENTER FOR THE STUDY OF THE ADMINISTRATIVE STATE	150,000
GEORGE MASON UNIVERSITY FOUNDATION, INC 4400 UNIVERSITY DRIVE FAIRFAX, VA 22030	NONE PC	CENTER FOR STUDY OF PUBLIC CHOICE	115,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
GEORGE WASHINGTON UNIVERSITY 45085 UNIVERSITY DRIVE, SUITE 303 ASHBURN, VA 20147	NONE PC	REGULATORY STUDIES CENTER	323,000
GEORGIA TECH RESEARCH CORPORATION 505 10TH STREET, NW ATLANTA, GA 30332	NONE PC	PROJECT SUPPORT	127,292
GLOUCESTER INSTITUTE, INC 6498 ALLMONDSVILLE ROAD GLOUCESTER, VA 23061	NONE PC	PROGRAM SUPPORT	120,000
HERITAGE FOUNDATION 214 MASSACHUSETTS AVENUE, NW WASHINGTON, DC 20002	NONE PC	CENTER FOR NATIONAL DEFENSE	500,000
HERITAGE FOUNDATION 214 MASSACHUSETTS AVENUE, NW WASHINGTON, DC 20002	NONE PC	PROJECT SUPPORT	530,000
HERITAGE FOUNDATION 214 MASSACHUSETTS AVENUE, NW WASHINGTON, DC 20002	NONE PC	GENERAL OPERATING SUPPORT	500,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
HILLSDALE COLLEGE 33 E COLLEGE STREET HILLSDALE, MI 49242	NONE PC	GRADUATE SCHOOL OF GOVERNMENT	140,000
HUDSON INSTITUTE, INC 1201 PENNSYLVANIA AVENUE NW, SUITE 400 WASHINGTON, DC 20004	NONE PC	CENTER FOR RELIGIOUS FREEDOM	115,000
HUDSON INSTITUTE, INC 1201 PENNSYLVANIA AVENUE NW, SUITE 400 WASHINGTON, DC 20004	NONE PC	PROJECT SUPPORT	113,000
HUDSON INSTITUTE, INC 1201 PENNSYLVANIA AVENUE NW, SUITE 400 WASHINGTON, DC 20004	NONE PC	POLITICAL STUDIES PROGRAM	250,000
HUDSON INSTITUTE, INC 1201 PENNSYLVANIA AVENUE NW, SUITE 400 WASHINGTON, DC 20004	NONE PC	CENTER FOR AMERICAN COMMON CULTURE	50,000
HUMAN RIGHTS FOUNDATION, INC 350 FIFTH AVENUE, SUITE 4202 NEW YORK, NY 10118	NONE PC	GENERAL OPERATING SUPPORT	150,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
INDEPENDENT WOMEN'S FORUM 1875 I STREET NW, SUITE 500 WASHINGTON, DC 20006	NONE PC	GENERAL OPERATING SUPPORT	200,000
THE INSTITUTE FOR FAMILY STUDIES P O BOX 1502 CHARLOTTESVILLE, VA 22902	NONE PC	GENERAL OPERATING SUPPORT	35,000
INSTITUTE FOR FOREIGN POLICY ANALYSIS, INC 770 MASSACHUSETTS AVENUE CAMBRIDGE, MA 02139	NONE PC	GENERAL OPERATING SUPPORT	400,000
INSTITUTE FOR FOREIGN POLICY ANALYSIS, INC 770 MASSACHUSETTS AVENUE CAMBRIDGE, MA 02139	NONE PC	ECONOMIC SECURITY PROGRAM	160,000
INSTITUTE FOR HUMANE STUDIES 3434 WASHINGTON BLVD, MS 1C5 ARLINGTON, VA 22201	NONE PC	GENERAL OPERATING AND PROGRAM SUPPORT	275,000
INSTITUTE FOR JUSTICE 901 NORTH GLEBE ROAD, SUITE 900 ARLINGTON, VA 22203	NONE PC	GENERAL OPERATING SUPPORT	250,000



FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
INSTITUTE OF WORLD POLITICS 1521 16TH STREET WASHINGTON, DC 20036	NONE PC	PROJECT SUPPORT	120,000
THE INSTITUTE ON RELIGION AND DEMOCRACY, INC 1023 15TH STREET NW, SUITE 601 WASHINGTON, DC 20005	NONE PC	GENERAL OPERATING AND PUBLICATION SUPPORT	250,000
INSTITUTE ON RELIGION AND PUBLIC LIFE, INC 35 EAST 21ST STREET, 6TH FLOOR NEW YORK, NY 10010	NONE PC	GENERAL OPERATING AND PUBLICATION SUPPORT	180,000
INTELLECTUAL TAKEOUT 8011 34TH S AVENUE, SUITE C-11 BLOOMINGTON, MN 55425	NONE PC	GENERAL OPERATING SUPPORT	120,000
INTERCOLLEGIATE STUDIES INSTITUTE, INC 3901 CENTERVILLE ROAD WILMINGTON, DE 19807	NONE PC	GENERAL OPERATING AND PROJECT SUPPORT	500,000
INTERNATIONAL FREEDOM EDUCATIONAL FOUNDATION P O BOX 9925 MCLEAN, VA 22102	NONE PC	CENTER FOR A SECURE FREE SOCIETY	150,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
JACK MILLER CENTER FOR TEACHING AMERICA'S FOUNDING PRINCIPLES AND HISTORY THREE BALA PLAZA WEST SUITE 401 BALA CYNWYD, PA 19004	NONE PC	PROGRAM SUPPORT	100,000
THE JAMES WILSON INSTITUTE FOR NATURAL RIGHTS AND THE AMERICAN FOUNDING 722 12TH STREET NW, FOURTH FLOOR WASHINGTON, DC 20005	NONE PC	PROGRAM SUPPORT	75,000
JAMESTOWN FOUNDATION 1310 L STREET NW, SUITE 810 WASHINGTON, DC 20005	NONE PC	PROJECT SUPPORT	110,000
JAMESTOWN FOUNDATION 1310 L STREET NW, SUITE 810 WASHINGTON, DC 20005	NONE PC	GENERAL OPERATING SUPPORT	165,000
JUDICIAL WATCH, INC 425 THIRD STREET SW, SUITE 800 WASHINGTON, DC 20024	NONE PC	GENERAL OPERATING SUPPORT	250,000
JUST FACTS, INC 641 SHUNPIKE ROAD #286 CHATHAM, NJ 07928	NONE PC	GENERAL OPERATING SUPPORT	70,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
LANDMARK LEGAL FOUNDATION 3100 BROADWAY BLVD, SUITE 1210 KANSAS CITY, MO 64111	NONE PC	GENERAL OPERATING SUPPORT	200,000
LINCOLN NETWORK, INC 10826 GREATER HILLS STREET RALEIGH, NC 27614	NONE PC	GENERAL OPERATING SUPPORT	200,000
LSE FOUNDATION 450 7TH AVENUE, ROOM 1109 NEW YORK, NY 10123	NONE PC	PROJECT SUPPORT	150,000
LUCY BURNS INSTITUTE, INC 8383 GREENWAY BLVD, SUITE 600 MIDDLETON, WI 53562	NONE PC	GENERAL OPERATING AND PROJECT SUPPORT	200,000
MANHATTAN INSTITUTE FOR POLICY RESEARCH, INC 52 VANDERBILT AVENUE NEW YORK, NY 10017	NONE PC	SOCIAL AFFAIRS UNIT	100,000
MANHATTAN INSTITUTE FOR POLICY RESEARCH, INC 52 VANDERBILT AVENUE NEW YORK, NY 10017	NONE PC	GENERAL OPERATING AND PROGRAM SUPPORT	600,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
MEDIA RESEARCH CENTER, INC 1900 CAMPUS COMMONS DRIVE, SUITE 600 RESTON, VA 20191	NONE PC	GENERAL OPERATING SUPPORT	325,000
MERCATUS CENTER, INC 3434 WASHINGTON BLVD, 4TH FLOOR ARLINGTON, VA 22201	NONE PC	GENERAL OPERATING SUPPORT	275,000
MIDDLE EAST MEDIA & RESEARCH INSTITUTE, INC 1819 L STREET NW, 5TH FLOOR WASHINGTON, DC 20036	NONE PC	PROGRAM SUPPORT	150,000
MISSOURI STATE UNIVERSITY FOUNDATION 300 SOUTH JEFFERSON AVENUE SPRINGFIELD, MO 65806	NONE PC	DEPARTMENT OF DEFENSE AND STRATEGIC STUDIES	200,000
MOUNTAIN STATES LEGAL FOUNDATION 2596 S LEWIS WAY LAKEWOOD, CO 80227	NONE PC	GENERAL OPERATING SUPPORT	50,000
MOVING PICTURE INSTITUTE 375 GREENWICH STREET NEW YORK, NY 10013	NONE PC	GENERAL OPERATING SUPPORT	200,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
NATIONAL ASSOCIATION OF SCHOLARS 12 EAST 46TH STREET 6W NEW YORK, NY 10017	NONE PC	GENERAL OPERATING SUPPORT	250,000
NATIONAL CENTER FOR PUBLIC POLICY RESEARCH, INC 20 F STREET NW, SUITE 700 WASHINGTON, DC 20001	NONE PC	PROGRAM SUPPORT	65,000
NATIONAL INSTITUTE FOR PUBLIC POLICY, INC 9302 LEE HIGHWAY, SUITE 750 FAIRFAX, VA 22031	NONE PC	PROGRAM SUPPORT	392,000
NATIONAL LEGAL AND POLICY CENTER 107 PARK WASHINGTON COURT FALLS CHURCH, VA 22046	NONE PC	GENERAL OPERATING SUPPORT	175,000
NATIONAL REVIEW INSTITUTE 19 W 44TH STREET, SUITE 1701 NEW YORK, NY 10036	NONE PC	PROGRAM SUPPORT	100,000
NATIONAL RIGHT TO WORK LEGAL DEFENSE AND EDUCATION FOUNDATION, INC 8001 BRADDOCK ROAD, SUITE 600 SPRINGFIELD, VA 22160	NONE PC	PROGRAM SUPPORT	35,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
NATIONAL TAXPAYERS UNION FOUNDATION 25 MASSACHUSETTS AVENUE NW, SUITE 140 WASHINGTON, DC 20001	NONE PC	GENERAL OPERATING AND PROJECT SUPPORT	125,000
NETWORK OF ENLIGHTENED WOMEN, INC 1360 EAST CAPITOL STREET NE WASHINGTON, DC 20003	NONE PC	PROGRAM SUPPORT	60,000
NEW ENGLAND LEGAL FOUNDATION 150 LINCOLN STREET BOSTON, MA 02111	NONE PC	GENERAL OPERATING SUPPORT	60,000
NONPROLIFERATION POLICY EDUCATION CENTER 1600 WILSON BLVD, SUITE 640 ARLINGTON, VA 22209	NONE PC	GENERAL OPERATING SUPPORT	75,000
NONPROLIFERATION POLICY EDUCATION CENTER 1600 WILSON BLVD, SUITE 640 ARLINGTON, VA 22209	NONE PC	PROGRAM SUPPORT	100,000
PACIFIC LEGAL FOUNDATION 930 G STREET SACRAMENTO, CA 95814	NONE PC	PROGRAM SUPPORT	250,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
PACIFIC RESEARCH INSTITUTE FOR PUBLIC POLICY 101 MONTGOMERY STREET, SUITE 1300 SAN FRANCISCO, CA 94104	NONE PC	GENERAL OPERATING SUPPORT	175,000
PEPPERDINE UNIVERSITY, SCHOOL OF PUBLIC POLICY 24255 PACIFIC COAST HIGHWAY MALIBU, CA 90263	NONE PC	JAMES Q WILSON VISITING PROFESSORSHIP OF PUBLIC POLICY	150,000
PEPPERDINE UNIVERSITY, SCHOOL OF PUBLIC POLICY 24255 PACIFIC COAST HIGHWAY MALIBU, CA 90263	NONE PC	PROJECT SUPPORT	75,000
PHILADELPHIA SOCIETY 11620 RUTAN CIRCLE JEROME, MI 49249	NONE PC	GENERAL OPERATING SUPPORT	25,000
PHILANTHROPY ROUNDTABLE 1120 20TH STREET NW, SUITE 550 SOUTH WASHINGTON, DC 20036	NONE PC	CULTURE OF FREEDOM INITIATIVE AND PROGRAM SUPPORT	125,000
POLITICAL ECONOMY RESEARCH CENTER, INC D/B/A PROPERTY AND ENVIRONMENT RESEARCH CENTER 2048 ANALYSIS DRIVE, SUITE A BOZEMAN, MT 59718	NONE PC	GENERAL OPERATING AND PROGRAM SUPPORT	180,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
PRINCETON UNIVERSITY 701 CARNEGIE CENTER PRINCETON, NJ 08540	NONE PC	JAMES MADISON PROGRAM IN AMERICAN IDEALS AND INSTITUTIONS	200,000
PROJECT 2049 INSTITUTE 2300 CLARENDON BLVD ARLINGTON, VA 22201	NONE PC	PROJECT SUPPORT	150,000
PROMETHEUS INSTITUTE INCORPORATED 41 DISCOVERY IRVINE, CA 92618	NONE PC	PROJECT SUPPORT	60,000
PUBLIC INTEREST LEGAL FOUNDATION, INC 32 E WASHINGTON STREET, SUITE 1675 INDIANAPOLIS, IN 46204	NONE PC	GENERAL OPERATING SUPPORT	200,000
THE PUBLIC MEDIA LAB 1747 PENNSYLVANIA AVENUE NW, SUITE 1000 WASHINGTON, DC 20006	NONE PC	PROJECT SUPPORT	200,000
RALSTON COLLEGE, INC P O BOX 8302 SAVANNAH, GA 31412	NONE PC	PROGRAM SUPPORT	200,000



FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
REAL CLEAR FOUNDATION 666 DUNDEE ROAD, SUITE 600 NORTHBROOK, IL 60062	NONE PC	REALCLEARINVESTIGATIONS	100,000
REASON FOUNDATION 5737 MESMER AVENUE LOS ANGELES, CA 90230	NONE PC	GENERAL OPERATING SUPPORT	200,000
REASON FOUNDATION 5737 MESMER AVENUE LOS ANGELES, CA 90230	NONE PC	REGULATORY RISK PROGRAM	100,000
SAINT VINCENT COLLEGE 300 FRASER PURCHASE ROAD LATROBE, PA 15650	NONE PC	CENTER FOR POLITICAL AND ECONOMIC THOUGHT	75,000
SOUTHEASTERN LEGAL FOUNDATION, INC 2255 SEWELL MILL ROAD, SUITE 320 MARIETTA, GA 30062	NONE PC	GENERAL OPERATING SUPPORT	75,000
STANFORD UNIVERSITY, HOOVER INSTITUTION ON WAR, REVOLUTION, AND PEACE 434 GALVEZ MALL STANFORD, CA 94305	NONE PC	RESEARCH PROGRAMS AND HOOVER FELLOWS SUPPORT	300,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
STANFORD UNIVERSITY, HOOVER INSTITUTION ON WAR, REVOLUTION, AND PEACE 434 GALVEZ MALL STANFORD, CA 94305	NONE PC	REGULATION AND THE RULE OF LAW INITIATIVE	200,000
STANFORD UNIVERSITY, HOOVER INSTITUTION ON WAR, REVOLUTION, AND PEACE 434 GALVEZ MALL STANFORD, CA 94305	NONE PC	LIBRARY & ARCHIVES RESEARCH FELLOWSHIPS	200,000
STANFORD UNIVERSITY, HOOVER INSTITUTION ON WAR, REVOLUTION, AND PEACE 434 GALVEZ MALL STANFORD, CA 94305	NONE PC	WASHINGTON, D C OFFICE	250,000
STATE POLICY NETWORK 1655 NORTH FORT MYER DRIVE, SUITE 360 ARLINGTON, VA 22209	NONE PC	PROGRAM SUPPORT	220,000
STRATA POLICY 255 S MAIN STREET, SUITE 100 LOGAN, UT 84321	NONE PC	PROJECT SUPPORT	75,000
STUDENT FREE PRESS ASSOCIATION 4771 MECHANIC ROAD HILLSDALE, MI 49242	NONE PC	GENERAL OPERATING AND PROGRAM SUPPORT	80,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
STUDENTS FOR FAIR ADMISSIONS, INC 2200 WILSON BLVD ARLINGTON, VA 22201	NONE PC	PROGRAM SUPPORT	150,000
TAX FOUNDATION 1325 G STREET NW, SUITE 950 WASHINGTON, DC 20005	NONE PC	GENERAL OPERATING AND PROJECT SUPPORT	450,000
THOMAS B FORDHAM INSTITUTE 1016 16TH STREET NW, 8TH FLOOR WASHINGTON, DC 20036	NONE PC	PROJECT SUPPORT	160,000
TUFTS UNIVERSITY, THE FLETCHER SCHOOL OF LAW AND DIPLOMACY 160 PACKARD AVENUE MEDFORD, MA 02155	NONE PC	INTERNATIONAL SECURITY STUDIES PROGRAM	350,000
UNIVERSITY OF ARIZONA FOUNDATION 1111 N CHERRY AVENUE TUCSON, AZ 85721	NONE PC	AMERICAN CULTURE AND IDEAS INITIATIVE	100,000
UNIVERSITY OF ARIZONA FOUNDATION 1111 N CHERRY AVENUE TUCSON, AZ 85721	NONE PC	DEPARTMENT OF POLITICAL ECONOMY AND MORAL SCIENCE GRADUATE EDUCATION PROGRAMS	124,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEARATTACHMENT 17 (CONT'D)

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
UNIVERSITY OF KENTUCKY 800 ROSE STREET LEXINGTON, KY 40508	NONE PC	THE NEW UNIVERSITY OF KENTUCKY ALBERT B CHANDLER HOSPITAL AUDITORIUM	500,000
UNIVERSITY OF VIRGINIA LAW SCHOOL FOUNDATION 580 MASSIE ROAD CHARLOTTESVILLE, VA 22903	NONE PC	CENTER FOR NATIONAL SECURITY LAW	303,500
VICTIMS OF COMMUNISM MEMORIAL FOUNDATION, INC 300 NEW JERSEY AVENUE NW, SUITE 900 WASHINGTON, DC 20001	NONE PC	GENERAL OPERATING AND PROGRAM SUPPORT	300,000
WHWG INITIATIVE FOR STUDYING PUBLIC AFFAIRS 1025 THOMAS JEFFERSON STREET, NW #110G WASHINGTON, DC 20007	NONE PC	RESEARCH AND WRITING PROJECTS	60,000
WILLIAM F BUCKLEY, JR PROGRAM AT YALE, INC 234 CHURCH STREET, 7TH FLOOR NEW HAVEN, CT 06510	NONE PC	GENERAL OPERATING SUPPORT	50,000
WITHERSPOON INSTITUTE, INC 16 STOCKTON STREET PRINCETON, NJ 08540	NONE PC	FOUNDATION FOR EXCELLENCE IN HIGHER EDUCATION, INC	1,000,000

TOTAL CONTRIBUTIONS PAID

33,282,322

FORM 990PF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENTATTACHMENT 18

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
AMERICAN ENTERPRISE INSTITUTE FOR PUBLIC POLICY RESEARCH 1789 MASSACHUSETTS AVE, NW WASHINGTON, DC 20036	NONE PC	FOREIGN AND DEFENSE POLICY FELLOWSHIPS	500,000
HERITAGE FOUNDATION 214 MASSACHUSETTS AVE, NE WASHINGTON, DC 20002	NONE PC	CENTER FOR NATIONAL DEFENSE	500,000
TOTAL CONTRIBUTIONS APPROVED			<u>1,000,000</u>

FORM 990-PF, PART XVI-A - ANALYSIS OF OTHER REVENUEATTACHMENT 19

<u>DESCRIPTION</u>	<u>BUSINESS CODE</u>	<u>AMOUNT</u>	<u>EXCLUSION CODE</u>	<u>AMOUNT</u>	<u>RELATED OR EXEMPT FUNCTION INCOME</u>
PARTNERSHIP INCOME			14	-147	
OTHER INCOME			14	57,980	
TOTALS				<u>57,833</u>	

FEDERAL FOOTNOTES

## ATTACHMENT 20

PART I, LINE 19 DEPRECIATION EXPENSE

PART II, LINE 14 - LAND, BUILDINGS, AND EQUIPMENT

PART II, LINE 14 - ACCUMULATED DEPRECIATION DESCRIPTION

LEASEHOLD IMPROVEMENTS	352,613	
OFFICE EQUIPMENT & FURNITURE	136,150	
CIP OFFICE	83,406	
	-----	
SUBTOTAL FIXED ASSETS	572,169	
LESS: ACCUMULATED DEPRECIATION	(33,538)	
NET FIXED ASSETS	-----	538,631

DEPRECIATION AND AMORTIZATION EXPENSE FOR 12/31/17 WAS \$14,888

FEDERAL FOOTNOTES

## ATTACHMENT 21

THE SARAH SCAIFE FOUNDATION'S GRANT PROGRAM IS PRIMARILY DIRECTED TOWARD PUBLIC POLICY PROGRAMS THAT ADDRESS MAJOR DOMESTIC AND INTERNATIONAL ISSUES. THE FOUNDATION DOES NOT MAKE GRANTS TO INDIVIDUALS FOR ANY PURPOSE, TO NATIONALLY ORGANIZED FUNDRAISING GROUPS, OR TO ORGANIZATIONS THAT ARE NOT PUBLICLY SUPPORTED NON-PROFIT, CHARITABLE ORGANIZATIONS. PROPOSALS FOR THE FOLLOWING ARE ROUTINELY DECLINED: 1) EVENT SPONSORSHIPS, ENDOWMENTS, CAPITAL CAMPAIGNS, AND BUILDING PROJECTS, AND 2) SUPPORT FOR ORGANIZATIONS THAT ARE PRIMARILY DEPENDENT UPON GOVERNMENT FUNDS, AND FOR GOVERNMENT AGENCIES.

GRANT PROPOSALS TO THE FOUNDATION MUST CONTAIN A COVER LETTER SIGNED BY THE ORGANIZATION'S PRESIDENT OR AUTHORIZED REPRESENTATIVE AND HAVE THE APPROVAL OF THE ORGANIZATION'S BOARD OF DIRECTORS. THE LETTER SHOULD INCLUDE A CONCISE DESCRIPTION OF THE PURPOSE OF THE REQUESTING ORGANIZATION AND OF THE SPECIFIC PROJECT OR PROGRAM FOR WHICH FUNDS ARE REQUESTED (IF APPLICABLE) ALONG WITH THE FOLLOWING:

- 1) PROJECT OR PROGRAM BUDGET (IF APPLICABLE)
- 2) TIMETABLE (IF APPLICABLE)
- 3) ORGANIZATION'S ANNUAL BUDGET
- 4) MOST RECENT AUDITED FINANCIAL STATEMENTS
- 5) CURRENT FORM 990
- 6) ANNUAL REPORT
- 7) LIST OF OFFICERS AND DIRECTORS WITH THEIR AFFILIATIONS
- 8) LIST OF KEY SUPPORTERS
- 9) IRS DETERMINATION LETTER EVIDENCING 501 (C) (3) TAX-EXEMPT STATUS

ADDITIONAL INFORMATION MAY BE REQUESTED IF NEEDED FOR FURTHER EVALUATION. PLEASE NOTE THAT ALL GRANT PROPOSALS MUST BE SUBMITTED IN HARD COPY AND THAT THE FOUNDATION WILL NOT CONSIDER ELECTRONIC REQUESTS.

THE FOUNDATION MEETS FOUR TIMES A YEAR TO CONSIDER GRANT PROPOSALS. HOWEVER, PROPOSALS MAY BE SUBMITTED AT ANY TIME AND WILL BE ACTED UPON AS EXPEDITIOUSLY AS POSSIBLE. REQUESTS SHOULD BE ADDRESSED TO

MICHAEL W. GLEBA  
CHAIRMAN AND CEO  
SARAH SCAIFE FOUNDATION INCORPORATED  
ONE OXFORD CENTRE  
301 GRANT STREET, SUITE 3900  
PITTSBURGH, PA 15219-6402  
(412)-392-2900



FEDERAL FOOTNOTES

• ATTACHMENT 22

GRANTS PAID & APPROVED

ALL OF THE GRANTEEES SHOWN ON THE ATTACHED STATEMENT OF GRANTS ARE  
EXEMPT UNDER THE INTERNAL REVENUE CODE (IRC) SECTION 501(C)(3), AND  
HAVE THE STATUS OF PUBLIC CHARITIES WITHIN THE MEANING OF IRC SECTION  
509(A)(1) OR (2)

FEDERAL FOOTNOTES

## ATTACHMENT 23

## EXPENSE ALLOCATIONS

COMPENSATION OF OFFICERS, TRUSTEES, AND OTHER EMPLOYEES AS WELL AS THE RELATED EMPLOYEE BENEFITS ARE ALLOCATED BASED ON TIME SPENT IN CARRYING OUT THE FOUNDATION'S EXEMPT PURPOSE VERSUS TIME SPENT IN THE PRODUCTION OF INCOME. FOR ALL OTHER EXPENSES, IF THE EXPENSE CAN BE DIRECTLY ATTRIBUTABLE TO THE PRODUCTION OF INCOME OR CARRYING OUT THE FOUNDATION'S EXEMPT PURPOSE, THAT EXPENSE WILL BE ALLOCATED DIRECTLY TO THAT ACTIVITY. ALL OTHER EXPENSES NOT DIRECTLY ATTRIBUTABLE TO THE PRODUCTION OF INCOME OR CARRYING OUT THE FOUNDATION'S EXEMPT PURPOSE ARE ALLOCATED BASED ON THE SALARY ALLOCATION PREVIOUSLY DESCRIBED

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
SECURITY	21ST CFNTY FOX AMER INC 06 650% DUE 11/15/2037	P	03/25/2015	03/17/2017	12,215	13,714	(1,499)	N/A	N/A	N/A	(1,499)
SECURITY	21ST CFNTY FOX AMER INC 06 650% DUE 11/15/2037	P	10/21/2016	05/17/2017	63,331	66,066	(2,736)	N/A	N/A	N/A	(2,736)
SECURITY	ABB LTD SPONSORFD ADR	P	12/18/2015	02/08/2017	16,999	12,574	4,425	N/A	N/A	N/A	4,425
SECURITY	ABBOTT LABORATORIES CALL 08/30/2026 @ 100 000 UNSC	P	11/18/2016	04/18/2017	55,442	54,686	756	N/A	N/A	N/A	756
SECURITY	ABBOTT LABORATORIFS CALL 08/30/2026 @ 100 000 UNSC	P	11/18/2016	08/02/2017	25,751	24,857	894	N/A	N/A	N/A	894
SECURITY	ABBOTT LABORATORIES INC	P	12/21/2016	01/10/2017	7	6	1	N/A	N/A	N/A	
SECURITY	ABBOTT LABORATORIES INC	P	01/05/2017	01/12/2017	7,128	6,861	268	N/A	N/A	N/A	268
SECURITY	ABBOTT LABORATORIES INC	P	12/22/2016	01/12/2017	9,332	8,714	618	N/A	N/A	N/A	618
SECURITY	ABBOTT LABORATORIES INC	P	12/21/2016	01/12/2017	10,021	9,292	729	N/A	N/A	N/A	729
SECURITY	ABBOTT LABORATORIES INC	P	07/19/2016	02/17/2017	13,395	12,944	451	N/A	N/A	N/A	451
SECURITY	ABBOTT LABORATORIES INC	P	12/21/2016	01/25/2017	8,628	8,045	583	N/A	N/A	N/A	583
SECURITY	ABBOTT LABORATORIES INC	P	07/19/2016	02/08/2017	9,814	9,603	211	N/A	N/A	N/A	211
SECURITY	ABBOTT LABORATORIES INC	P	05/08/2017	06/27/2017	9,860	9,077	783	N/A	N/A	N/A	783
SECURITY	ABBOTT LABORATORIES INC	P	05/16/2017	06/27/2017	9,957	9,040	916	N/A	N/A	N/A	916
SECURITY	ABBOTT LABORATORIES INC	P	08/15/2016	09/07/2017	51,693	46,012	5,681	N/A	N/A	N/A	5,681
SECURITY	ABBVIE INC UNSC	P	05/13/2015	10/20/2017	45,051	45,084	(32)	N/A	N/A	N/A	(32)
SECURITY	ABBVIE INC UNSC	P	05/05/2015	10/20/2017	25,029	24,975	54	N/A	N/A	N/A	54
SECURITY	ACADIA HEALTH CARE CO INC	P	01/07/2016	02/16/2017	4,001	6,300	(2,299)	N/A	N/A	N/A	(2,299)
SECURITY	ACADIA HEALTH CARE CO INC	P	12/18/2015	02/16/2017	10,082	15,762	(5,680)	N/A	N/A	N/A	(5,680)
SECURITY	ACADIA HEALTH CARE CO INC	P	10/19/2016	02/16/2017	7,100	7,420	(320)	N/A	N/A	N/A	(320)
SECURITY	ACCENTURE PLC CLASS A SFDOL B4BNMY3	P	05/04/2016	01/13/2017	20,689	20,453	236	N/A	N/A	N/A	236
SECURITY	ACCENTURE PLC CLASS A SFDOL B4BNMY3	P	12/18/2015	01/13/2017	16,781	14,996	1,785	N/A	N/A	N/A	1,785
SECURITY	ACCENTURE PLC CLASS A SFDOL B4BNMY3	P	12/18/2015	02/17/2017	20,330	17,440	2,890	N/A	N/A	N/A	2,890
SECURITY	ACCENTURE PLC CLASS A SFDOL B4BNMY3	P	06/19/2017	11/02/2017	10,150	9,090	1,060	N/A	N/A	N/A	1,060
SECURITY	ACCENTURE PLC CLASS A SFDOL B4BNMY3	P	05/04/2017	11/02/2017	10,722	9,076	1,646	N/A	N/A	N/A	1,646
SECURITY	ACCENTURE PLC CLASS A SFDOL B4BNMY3	P	12/18/2015	02/08/2017	14,876	13,337	1,539	N/A	N/A	N/A	1,539
SECURITY	ACORDA THERAPEUTICS INC	P	12/18/2015	02/15/2017	4,886	7,955	(3,069)	N/A	N/A	N/A	(3,069)
SECURITY	ACORDA THERAPEUTICS INC	P	08/19/2016	02/15/2017	579	575	5	N/A	N/A	N/A	5
SECURITY	ACS ACTIVIDADES CONS-UNS ADR ADR SEDOL B3F8LH3	P	01/03/2017	06/07/2017	11,774	9,296	2,478	N/A	N/A	N/A	2,478
SECURITY	ACS ACTIVIDADES CONS-UNS ADR ADR SEDOL B3F8LH3	P	01/03/2017	03/02/2017	3	3	(0)	N/A	N/A	N/A	(0)
SECURITY	ACS ACTIVIDADES CONS-UNS ADR ADR SEDOL B3F8LH3	P	01/03/2017	08/04/2017	6	5	1	N/A	N/A	N/A	1
SECURITY	ACTAVIS FUNDING SCS SEDOL ISIN US00507UAB70	P	04/19/2016	04/21/2017	30,020	29,915	105	N/A	N/A	N/A	105
SECURITY	ACTAVIS FUNDING SCS SEDOL ISIN US00507UAB70	P	03/02/2015	04/21/2017	50,033	49,389	644	N/A	N/A	N/A	644
SECURITY	ACUITY BRANDS INC	P	12/18/2015	02/16/2017	12,832	13,994	(1,162)	N/A	N/A	N/A	(1,162)
SECURITY	ACUITY BRANDS INC	P	10/27/2016	02/16/2017	5,561	5,898	(338)	N/A	N/A	N/A	(338)
SECURITY	ACUITY BRANDS INC	P	01/11/2016	02/16/2017	4,063	4,020	44	N/A	N/A	N/A	44
SECURITY	ACUITY BRANDS INC	P	02/11/2016	02/16/2017	6,630	5,436	1,194	N/A	N/A	N/A	1,194
SECURITY	ADECCO GROUP SA	P	12/18/2015	12/04/2017	9,993	9,399	594	N/A	N/A	N/A	594
SECURITY	ADECCO GROUP SA	P	12/18/2015	12/04/2017	56,354	51,860	4,495	N/A	N/A	N/A	4,495
SECURITY	ADVANCEPIERRE FOODS HOLDINGS	P	03/28/2017	04/25/2017	2,287	2,045	241	N/A	N/A	N/A	241
SECURITY	ADVANCEPIERRE FOODS HOLDINGS	P	03/29/2017	04/25/2017	2,076	1,853	223	N/A	N/A	N/A	223
SECURITY	ADVISORY BOARD CO	P	10/11/2016	02/15/2017	4,261	3,855	406	N/A	N/A	N/A	406
SECURITY	ADVISORY BOARD CO	P	10/27/2016	02/15/2017	189	160	30	N/A	N/A	N/A	30
SECURITY	AEGON NV -NY RFG SHR ADR	P	12/18/2015	10/16/2017	61,235	60,218	1,017	N/A	N/A	N/A	1,017
SECURITY	AEGON NV -NY RFG SHR ADR	P	11/01/2016	10/16/2017	12,744	9,859	2,885	N/A	N/A	N/A	2,885
SECURITY	AETNA INC UNSC	P	06/02/2016	01/17/2017	39,940	39,970	(30)	N/A	N/A	N/A	(30)
SECURITY	AFFILIATED MANAGERS GROUP INC	P	12/18/2015	02/16/2017	22,733	20,849	1,884	N/A	N/A	N/A	1,884
SECURITY	AFFILIATED MANAGERS GROUP INC	P	06/24/2016	02/16/2017	1,839	1,641	197	N/A	N/A	N/A	197
SECURITY	AFFILIATED MANAGERS GROUP INC	P	02/19/2016	02/16/2017	6,686	5,126	1,560	N/A	N/A	N/A	1,560
SECURITY	AIR LIQUIDF ADR	P	05/04/2017	10/25/2017	13	11	2	N/A	N/A	N/A	2
SECURITY	AIR LIQUIDF ADR	P	12/18/2015	10/25/2017	20	17	3	N/A	N/A	N/A	3
SECURITY	AIRBUS SE ADR	P	11/10/2016	05/11/2017	26,261	19,282	6,980	N/A	N/A	N/A	6,980
SECURITY	AIRBUS SE ADR	P	10/19/2016	11/08/2017	7,289	4,308	2,981	N/A	N/A	N/A	2,981

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/	Gross Sales	Cost or	Fair Market				Losses from
		P= Purchased	Acquired	Matured	Price Less	Other Basis	Value as of				column (j)
		D= Donated			Expense of	and Expense	December	Adjusted	Excess of		and gains
					Sale	of Sale	31, 1969	Cost Basis	(j) over (k)		(excess (i) over (l))
SECURITY	AIRBUS SF ADR	P	10/19/2016	06/28/2017	18,906	13,339	5,567	N/A	N/A	N/A	5,567
SECURITY	AKAMAI TECHNOLOGIES	P	03/02/2016	02/16/2017	5,804	5,044	760	N/A	N/A	N/A	760
SECURITY	AKAMAI TECHNOLOGIES	P	04/01/2016	02/16/2017	6,506	5,603	903	N/A	N/A	N/A	903
SECURITY	AKAMAI TECHNOLOGIES	P	12/18/2015	02/16/2017	14,542	12,045	2,497	N/A	N/A	N/A	2,497
SECURITY	ALIBABA GROUP HOLDING LTD ADR SEDOL RP41ZD1	P	09/13/2017	09/25/2017	56,566	56,525	41	N/A	N/A	N/A	41
SECURITY	ALLEGHENY TECHNOLOGIES INC	P	06/30/2017	09/21/2017	13,022	9,979	3,043	N/A	N/A	N/A	3,043
SECURITY	ALLEGHENY TECHNOLOGIES INC	P	01/05/2017	09/21/2017	6,398	4,814	1,584	N/A	N/A	N/A	1,584
SECURITY	ALLERGAN PLC SEDOL BY9D546	P	06/02/2016	10/18/2017	13,719	17,189	(3,469)	N/A	N/A	N/A	(3,469)
SECURITY	ALLERGAN PLC SEDOL BY9D546	P	04/06/2016	10/18/2017	25,479	31,741	(6,263)	N/A	N/A	N/A	(6,263)
SECURITY	ALLERGAN PLC SEDOL BY9D546	P	04/06/2016	10/18/2017	31,359	32,129	(770)	N/A	N/A	N/A	(770)
SECURITY	ALLERGAN PLC SEDOL BY9D546	P	07/12/2016	10/18/2017	25,479	30,958	(5,479)	N/A	N/A	N/A	(5,479)
SECURITY	ALLERGAN PLC SEDOL BY9D546	P	06/14/2017	10/18/2017	7,840	9,304	(1,464)	N/A	N/A	N/A	(1,464)
SECURITY	ALLERGAN PLC SEDOL BY9D546	P	06/14/2017	11/03/2017	14,420	18,607	(4,187)	N/A	N/A	N/A	(4,187)
SECURITY	ALLERGAN PLC SEDOL BY9D546	P	09/13/2017	11/03/2017	120,766	154,814	(34,048)	N/A	N/A	N/A	(34,048)
SECURITY	ALLERGAN PLC SEDOL BY9D546	P	09/13/2017	11/03/2017	16,297	20,796	(4,499)	N/A	N/A	N/A	(4,499)
SECURITY	ALLERGAN PLC SEDOL BY9D546	P	09/13/2017	11/06/2017	42,124	55,456	(13,332)	N/A	N/A	N/A	(13,332)
SECURITY	ALLERGAN PLC SEDOL BY9D546	P	05/11/2016	11/06/2017	15,796	20,387	(4,591)	N/A	N/A	N/A	(4,591)
SECURITY	ALLERGAN PLC SEDOL BY9D546	P	11/09/2016	11/06/2017	7,021	8,777	(1,756)	N/A	N/A	N/A	(1,756)
SECURITY	ALLERGAN PLC SEDOL BY9D546	P	05/12/2016	11/06/2017	7,021	8,770	(1,750)	N/A	N/A	N/A	(1,750)
SECURITY	ALLIANCE DATA SYSTEMS CORP	P	12/18/2015	02/16/2017	30,334	30,334	0	N/A	N/A	N/A	0
SECURITY	ALLIANCE DATA SYSTEMS CORP	P	02/19/2016	02/16/2017	5,930	5,209	721	N/A	N/A	N/A	721
SECURITY	ALLISON TRANSMISSION HOLDING	P	01/25/2017	02/17/2017	14,757	13,842	915	N/A	N/A	N/A	915
SECURITY	ALLISON TRANSMISSION HOLDING	P	01/25/2017	02/08/2017	9,938	9,942	(4)	N/A	N/A	N/A	(4)
SECURITY	ALPHABET INC/CA-CL A	P	01/19/2017	05/30/2017	26,227	22,262	3,965	N/A	N/A	N/A	3,965
SECURITY	ALPHABET INC/CA-CL A	P	08/15/2016	05/30/2017	26,763	22,118	4,645	N/A	N/A	N/A	4,645
SECURITY	ALPHABET INC/CA-CL A	P	12/18/2015	05/30/2017	83,499	65,951	17,548	N/A	N/A	N/A	17,548
SECURITY	ALPHABET INC/CA-CL A	P	12/18/2015	02/08/2017	41,073	38,016	3,057	N/A	N/A	N/A	3,057
SECURITY	ALPHABET INC/CA-CL A	P	01/19/2017	02/23/2017	18,659	18,287	373	N/A	N/A	N/A	373
SECURITY	ALPHABET INC/CA-CL A	P	08/15/2016	02/23/2017	19,040	18,168	872	N/A	N/A	N/A	872
SECURITY	ALPHABET INC/CA-CL A	P	12/18/2015	02/23/2017	7,898	7,202	696	N/A	N/A	N/A	696
SECURITY	ALPS ELEC CO-UNSPON ADR SFDOL 2021399	P	12/09/2016	02/28/2017	7,874	6,671	1,203	N/A	N/A	N/A	1,203
SECURITY	ALPS ELEC CO-UNSPON ADR SEDOL 2021399	P	12/09/2016	03/01/2017	1,211	1,026	185	N/A	N/A	N/A	185
SECURITY	ALPS FLFC CO-UNSPON ADR SFDOL 2021399	P	12/09/2016	03/06/2017	2,399	2,053	347	N/A	N/A	N/A	347
SECURITY	ALPS FLFC CO-UNSPON ADR SFDOL 2021399	P	11/21/2016	03/06/2017	3,599	3,072	527	N/A	N/A	N/A	527
SECURITY	ALPS FLFC CO-UNSPON ADR SFDOL 2021399	P	12/12/2016	03/06/2017	2,399	2,040	359	N/A	N/A	N/A	359
SECURITY	ALPS FLFC CO-UNSPON ADR SFDOL 2021399	P	12/12/2016	03/07/2017	12,592	10,712	1,881	N/A	N/A	N/A	1,881
SECURITY	ALTRIA GROUP INC	P	12/18/2015	02/17/2017	13,668	10,933	2,735	N/A	N/A	N/A	2,735
SECURITY	ALTRIA GROUP INC	P	12/18/2015	02/08/2017	10,021	8,056	1,965	N/A	N/A	N/A	1,965
SECURITY	ALTRIA GROUP INC	P	11/13/2002	03/15/2017	3,077,619	395,967	2,681,651	N/A	N/A	N/A	2,681,651
SECURITY	AMAZON COM INC	P	06/02/2017	08/03/2017	40,598	41,111	(514)	N/A	N/A	N/A	(514)
SECURITY	AMAZON COM INC	P	06/02/2017	08/08/2017	19,778	20,054	(277)	N/A	N/A	N/A	(277)
SECURITY	AMAZON COM INC	P	06/02/2017	08/09/2017	17,786	18,049	(263)	N/A	N/A	N/A	(263)
SECURITY	AMAZON COM INC	P	06/02/2017	09/21/2017	26,207	27,073	(866)	N/A	N/A	N/A	(866)
SECURITY	AMDOCS LIMITED ISIN RG0022569080	P	09/07/2016	01/13/2017	6,411	6,722	(311)	N/A	N/A	N/A	(311)
SECURITY	AMDOCS LIMITED ISIN RG0022569080	P	12/18/2015	01/13/2017	33,802	31,515	2,287	N/A	N/A	N/A	2,287
SECURITY	AMDOCS LIMITED ISIN RG0022569080	P	12/18/2015	02/17/2017	18,868	17,388	1,480	N/A	N/A	N/A	1,480
SECURITY	AMDOCS LIMITED ISIN RG0022569080	P	12/18/2015	02/08/2017	13,607	12,497	1,109	N/A	N/A	N/A	1,109
SECURITY	AMERICAN AXLE & MFG HOLDINGS	P	02/10/2017	04/25/2017	7,259	8,682	(1,422)	N/A	N/A	N/A	(1,422)
SECURITY	AMERICAN CAMPUS CMNTYS CALL 01/15/2023 @ 100 000 COGT	P	12/09/2016	04/11/2017	30,764	30,303	461	N/A	N/A	N/A	461
SECURITY	AMERICAN ELECTRIC POWER INC	P	02/11/2016	01/13/2017	3,118	3,079	40	N/A	N/A	N/A	40
SECURITY	AMERICAN ELECTRIC POWER INC	P	12/18/2015	01/13/2017	33,055	29,986	3,069	N/A	N/A	N/A	3,069
SECURITY	AMERICAN EQUITY INVT LIFE HLDG	P	12/18/2015	02/15/2017	7,592	6,847	744	N/A	N/A	N/A	744
SECURITY	AMERICAN EQUITY INVT LIFE HLDG	P	03/18/2016	02/15/2017	1,742	1,082	660	N/A	N/A	N/A	660

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/	Gross Sales	Cost or	Fair Market	Value as of	Adjusted	Excess of	Losses from
		P=Purchased D=Donated	Acquired	Matured	Price Less Expense of	Other Basis of Sale	Gain (Loss)	December 31, 1969	Cost Basis	(j) over (k)	column (j) and gains (excess (i) over (l))
SECURITY	AMERICAN EXPRESS CO CALL 07/01/2022 UNSC	P	07/27/2017	10/26/2017	59,668	59,953	(285)	N/A	N/A	N/A	(285)
SECURITY	AMERICAN EXPRESS CRFDT ACCOUN SERIFS 2014 4 CLASS A	P	10/22/2015	02/15/2017	185,282	186,004	(723)	N/A	N/A	N/A	(723)
SECURITY	AMERICAN EXPRESS CRFDT SER GMTN UNSC	P	08/15/2014	07/28/2017	116,140	115,508	631	N/A	N/A	N/A	631
SECURITY	AMERICAN EXPRESS CRFDT SER MTN UNSC	P	05/20/2015	08/25/2017	50,624	49,951	673	N/A	N/A	N/A	673
SECURITY	AMERICAN STS WTR CO	P	09/22/2017	12/05/2017	10,448	9,417	1,031	N/A	N/A	N/A	1,031
SECURITY	AMERICAN WATER WORKS CO INC	P	09/07/2016	01/13/2017	14,162	15,206	(1,044)	N/A	N/A	N/A	(1,044)
SECURITY	AMERICAN WATER WORKS CO INC	P	12/18/2015	01/13/2017	46,734	39,315	7,418	N/A	N/A	N/A	7,418
SECURITY	AMEX FINANCIAL SELECT SPDR	P	01/04/2017	03/24/2017	1,026,488	1,008,505	17,983	N/A	N/A	N/A	17,983
SECURITY	AMGEN INC	P	12/18/2015	02/17/2017	29,910	28,832	1,078	N/A	N/A	N/A	1,078
SECURITY	AMGEN INC	P	12/18/2015	02/08/2017	21,524	20,823	701	N/A	N/A	N/A	701
SECURITY	AMGEN INC CALL 11/01/2044 @ 100 000 UNSC	P	04/28/2015	04/11/2017	19,493	19,881	(388)	N/A	N/A	N/A	(388)
SECURITY	AMGEN INC CALL 11/01/2044 @ 100 000 UNSC	P	04/28/2015	05/11/2017	9,837	9,941	(104)	N/A	N/A	N/A	(104)
SECURITY	AMGEN INC CALL 11/01/2044 @ 100 000 UNSC	P	04/29/2015	05/11/2017	19,674	19,663	11	N/A	N/A	N/A	11
SECURITY	AMPHASTAR PHARMACEUTICALS IN	P	02/10/2017	04/25/2017	3,594	4,114	(520)	N/A	N/A	N/A	(520)
SECURITY	AMPHENOL CORP NEW CL A	P	02/13/2017	08/01/2017	11,033	10,074	959	N/A	N/A	N/A	959
SECURITY	AMPHENOL CORP UNSC	P	01/13/2015	03/13/2017	19,994	20,032	(38)	N/A	N/A	N/A	(38)
SECURITY	AMPHENOL CORP UNSC	P	11/21/2014	03/13/2017	39,987	40,025	(38)	N/A	N/A	N/A	(38)
SECURITY	AMPHENOL CORP UNSC	P	05/10/2016	03/13/2017	19,994	20,006	(12)	N/A	N/A	N/A	(12)
SECURITY	AMPHENOL CORP UNSC	P	06/14/2016	03/13/2017	14,995	14,998	(3)	N/A	N/A	N/A	(3)
SECURITY	AMPHENOL CORP UNSC	P	09/09/2014	03/13/2017	9,997	9,990	7	N/A	N/A	N/A	7
SECURITY	ANHEUSER-BUSCH INREV FIN CALL 08/01/2045 @ 100 000 COGT	P	01/14/2016	08/15/2017	39,157	35,081	4,076	N/A	N/A	N/A	4,076
SECURITY	ANHEUSER-BUSCH INREV FIN CALL 08/01/2045 @ 100 000 COGT	P	01/13/2016	08/15/2017	78,314	69,836	8,478	N/A	N/A	N/A	8,478
SECURITY	ANHEUSER-BUSCH INREV FIN COGT	P	01/13/2016	08/03/2017	40,176	39,892	284	N/A	N/A	N/A	284
SECURITY	APPLE INC	P	12/18/2015	02/17/2017	72,483	58,238	14,244	N/A	N/A	N/A	14,244
SECURITY	APPLE INC	P	12/18/2015	05/30/2017	120,234	84,274	35,959	N/A	N/A	N/A	35,959
SECURITY	APPLE INC	P	12/18/2015	05/30/2017	22,555	15,695	6,860	N/A	N/A	N/A	6,860
SECURITY	APPLE INC	P	12/18/2015	02/07/2017	47,034	39,580	7,453	N/A	N/A	N/A	7,453
SECURITY	APPLE INC	P	12/18/2015	02/08/2017	51,383	42,711	8,672	N/A	N/A	N/A	8,672
SECURITY	APPLE INC	P	01/21/2014	02/22/2017	72,969	42,103	30,866	N/A	N/A	N/A	30,866
SECURITY	APPLE INC	P	12/18/2015	04/03/2017	45,633	34,296	11,338	N/A	N/A	N/A	11,338
SECURITY	APPLE INC UNSC	P	05/08/2014	01/13/2017	38,548	36,828	1,719	N/A	N/A	N/A	1,719
SECURITY	APPLE INC UNSC	P	03/09/2015	01/13/2017	9,637	9,836	(199)	N/A	N/A	N/A	(199)
SECURITY	APPLIED MATERIALS INC	P	07/19/2016	02/17/2017	22,284	16,713	5,571	N/A	N/A	N/A	5,571
SECURITY	APPLIED MATERIALS INC	P	09/01/2016	02/08/2017	8,094	6,938	1,155	N/A	N/A	N/A	1,155
SECURITY	APPLIED MATERIALS INC	P	07/19/2016	02/08/2017	8,094	6,101	1,992	N/A	N/A	N/A	1,992
SECURITY	APTARGROUP INC	P	09/12/2016	07/03/2017	8,742	7,919	823	N/A	N/A	N/A	823
SECURITY	APTARGROUP INC	P	03/09/2017	07/03/2017	3,116	2,745	371	N/A	N/A	N/A	371
SECURITY	ARCTIC CAT INC	P	01/05/2017	02/08/2017	3,788	3,272	515	N/A	N/A	N/A	515
SECURITY	ARCTIC CAT INC	P	01/05/2017	02/09/2017	3,336	2,902	434	N/A	N/A	N/A	434
SECURITY	ARCTIC CAT INC	P	01/05/2017	02/10/2017	2,981	2,595	385	N/A	N/A	N/A	385
SECURITY	ARCTIC CAT INC	P	01/05/2017	02/13/2017	1,462	1,273	189	N/A	N/A	N/A	189
SECURITY	ARCTIC CAT INC	P	12/18/2015	02/13/2017	2,943	2,526	417	N/A	N/A	N/A	417
SECURITY	ARMADA HOFFLER PROPFTIFS IN	P	02/10/2017	04/25/2017	7,415	6,930	485	N/A	N/A	N/A	485
SECURITY	ARRAY BIOPHARMA, INC	P	02/10/2017	04/25/2017	7,009	10,364	(3,356)	N/A	N/A	N/A	(3,356)
SECURITY	ARROW ELECTRONICS INC	P	02/12/2016	02/17/2017	15,789	11,788	4,001	N/A	N/A	N/A	4,001
SECURITY	ARROW ELECTRONICS INC	P	02/12/2016	02/08/2017	11,909	8,573	3,335	N/A	N/A	N/A	3,335
SECURITY	ASML HOLDING NV-NY SEDOL B90XF01	P	09/13/2017	11/10/2017	58,132	51,273	6,859	N/A	N/A	N/A	6,859
SECURITY	ASML HOLDING NV-NY SEDOL B90XF01	P	09/13/2017	11/13/2017	19,722	17,625	2,097	N/A	N/A	N/A	2,097
SECURITY	ASML HOLDING NV-NY SEDOL B90XF01	P	11/02/2016	02/27/2017	4,996	4,176	820	N/A	N/A	N/A	820
SECURITY	ASML HOLDING NV-NY SEDOL B90XF01	P	12/18/2015	02/27/2017	14,989	10,508	4,480	N/A	N/A	N/A	4,480
SECURITY	ASPEN INSURANCE HOLDINGS LTD SFDOL 2172372	P	07/31/2017	09/13/2017	8,864	10,097	(1,234)	N/A	N/A	N/A	(1,234)
SECURITY	ASPEN INSURANCE HOLDINGS LTD SFDOL 2172372	P	09/12/2016	09/13/2017	7,365	7,895	(530)	N/A	N/A	N/A	(530)
SECURITY	ASPEN TECHNOLOGY INC	P	01/26/2017	02/15/2017	836	840	(4)	N/A	N/A	N/A	(4)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
SECURITY	ASPEN TECHNOLOGY INC	P	12/18/2015	04/25/2017	10,401	6,590	3,811	N/A	N/A	N/A	3,811
SECURITY	ASSURANT INC UNSC	P	08/29/2016	11/30/2017	65,130	65,845	(715)	N/A	N/A	N/A	(715)
SECURITY	ASTELLAS PHARMA INC-UNSP ADR UNSP ADR	P	08/09/2016	05/24/2017	44,208	57,514	(13,306)	N/A	N/A	N/A	(13,306)
SECURITY	ASTELLAS PHARMA INC-UNSP ADR UNSP ADR	P	12/27/2016	05/24/2017	8,386	9,248	(863)	N/A	N/A	N/A	(863)
SECURITY	ASTRONICS CORP	P	08/19/2016	02/15/2017	268	304	(36)	N/A	N/A	N/A	(36)
SECURITY	ASTRONICS CORP	P	08/19/2016	02/15/2017	40	45	(5)	N/A	N/A	N/A	(5)
SECURITY	ASTRONICS CORP	P	12/18/2015	02/15/2017	2,073	2,113	(40)	N/A	N/A	N/A	(40)
SECURITY	ASTRONICS CORP	P	12/18/2015	02/15/2017	288	292	(4)	N/A	N/A	N/A	(4)
SECURITY	ASTRONICS CORP	P	01/15/2016	02/15/2017	936	822	115	N/A	N/A	N/A	115
SECURITY	ASTRONICS CORP	P	01/15/2016	02/15/2017	140	123	18	N/A	N/A	N/A	18
SECURITY	AT&T INC CALL 01/01/2024 @ 100 000 UNSC	P	11/10/2016	11/10/2017	42,486	42,617	(131)	N/A	N/A	N/A	(131)
SECURITY	AT&T INC CALL 01/01/2024 @ 100 000 UNSC	P	11/25/2014	11/10/2017	79,661	78,644	1,018	N/A	N/A	N/A	1,018
SECURITY	AT&T INC CALL 11/15/2020 @ 100 000 UNSC	P	08/19/2013	08/01/2017	21,383	20,027	1,356	N/A	N/A	N/A	1,356
SECURITY	AT&T INC CALL 11/15/2020 @ 100 000 UNSC	P	06/13/2013	08/01/2017	74,841	74,897	(55)	N/A	N/A	N/A	(55)
SECURITY	AT&T INC CALL 11/15/2020 @ 100 000 UNSC	P	03/06/2015	08/01/2017	21,383	21,594	(211)	N/A	N/A	N/A	(211)
SECURITY	ATHENAHEALTH INC	P	12/18/2015	02/15/2017	14,096	19,199	(5,103)	N/A	N/A	N/A	(5,103)
SECURITY	ATHENAHEALTH INC	P	12/28/2016	02/15/2017	682	637	45	N/A	N/A	N/A	45
SECURITY	ATHENAHEALTH INC	P	11/17/2016	02/15/2017	1,933	1,766	167	N/A	N/A	N/A	167
SECURITY	ATLAS COPCO AB SPONSORED ADR NEW REPSTG COM	P	12/18/2015	01/13/2017	13,954	10,674	3,279	N/A	N/A	N/A	3,279
SECURITY	ATOS ORIGIN SA-UNSP ADR ADR SEDOL B3DLYG4	P	12/18/2015	01/03/2017	56,113	45,680	10,432	N/A	N/A	N/A	10,432
SECURITY	AVALONBAY COMMUNITIES SER MTN CALL 04/15/46 @100 UNSC	P	09/26/2016	01/23/2017	56,810	59,757	(2,947)	N/A	N/A	N/A	(2,947)
SECURITY	AXA SPONSORED ADR	P	10/20/2016	01/27/2017	2,985	2,791	193	N/A	N/A	N/A	193
SECURITY	AXA SPONSORED ADR	P	10/20/2016	02/23/2017	28,991	27,554	1,437	N/A	N/A	N/A	1,437
SECURITY	AZZ INC	P	02/10/2017	04/25/2017	6,654	7,061	(407)	N/A	N/A	N/A	(407)
SECURITY	B/E AFROSPACE INC	P	03/13/2017	04/17/2017	8,290	8,333	(43)	N/A	N/A	N/A	(43)
SECURITY	B/E AFROSPACE INC	P	04/03/2017	04/17/2017	9,254	9,251	3	N/A	N/A	N/A	3
SECURITY	B/E AEROSPACE INC	P	03/02/2017	04/17/2017	27,313	27,213	100	N/A	N/A	N/A	100
SECURITY	BAIDU INC	P	05/16/2017	10/19/2017	35,059	24,432	10,627	N/A	N/A	N/A	10,627
SECURITY	BAIDU INC	P	04/13/2016	08/28/2017	2,023	1,745	279	N/A	N/A	N/A	279
SECURITY	BALCHEM CORP CL B	P	12/18/2015	02/15/2017	10,044	7,225	2,819	N/A	N/A	N/A	2,819
SECURITY	BALCHEM CORP CL B	P	04/04/2016	02/15/2017	1,459	1,042	417	N/A	N/A	N/A	417
SECURITY	BANCO BILBAO VIZCAYA ARGENTARIA S A	P	12/18/2015	08/18/2017	13,724	11,812	1,912	N/A	N/A	N/A	1,912
SECURITY	BANCO SANTANDER S A ADR	P	12/18/2015	11/17/2017	1	1	0	N/A	N/A	N/A	0
SECURITY	BANK OF AMERICA CORP	P	12/21/2016	01/13/2017	41,259	41,196	62	N/A	N/A	N/A	62
SECURITY	BANK OF AMERICA CORP	P	12/01/2016	01/13/2017	4,851	4,667	184	N/A	N/A	N/A	184
SECURITY	BANK OF AMERICA CORP	P	12/01/2016	01/13/2017	45,996	43,914	2,082	N/A	N/A	N/A	2,082
SECURITY	BANK OF AMERICA CORP	P	12/01/2016	01/13/2017	2,426	2,312	113	N/A	N/A	N/A	113
SECURITY	BANK OF AMERICA CORP	P	11/17/2016	01/13/2017	43,979	39,029	4,950	N/A	N/A	N/A	4,950
SECURITY	BANK OF AMERICA CORP 05 625% DUF 07/01/2020	P	07/22/2013	12/07/2017	124,835	129,729	(4,894)	N/A	N/A	N/A	(4,894)
SECURITY	BANK OF AMERICA CORP SNTS	P	03/27/2014	12/07/2017	21,223	19,925	1,298	N/A	N/A	N/A	1,298
SECURITY	BANK OF AMERICA CREDIT CARD TR SFRIS 2015 A2 CLASS A	P	04/22/2015	09/25/2017	179,873	179,978	(105)	N/A	N/A	N/A	(105)
SECURITY	BANK OF NEW YORK MELLON SFR 10YR CALL 01/05/24 @100 UNSC	P	01/28/2014	12/14/2017	62,926	59,781	3,145	N/A	N/A	N/A	3,145
SECURITY	BARD C R INC	P	08/11/2017	12/12/2017	7,958	7,667	291	N/A	N/A	N/A	291
SECURITY	BARD C R INC	P	07/10/2017	12/12/2017	7,958	7,649	309	N/A	N/A	N/A	309
SECURITY	BARD C R INC	P	06/23/2017	12/12/2017	9,284	8,860	424	N/A	N/A	N/A	424
SECURITY	BARD C R INC	P	06/29/2017	12/12/2017	8,290	7,911	379	N/A	N/A	N/A	379
SECURITY	BARD C R INC	P	06/29/2017	12/19/2017	10,634	10,126	508	N/A	N/A	N/A	508
SECURITY	BARD C R INC	P	06/29/2017	12/20/2017	9,342	8,860	482	N/A	N/A	N/A	482
SECURITY	BARD C R INC	P	06/29/2017	12/22/2017	11,020	10,442	578	N/A	N/A	N/A	578
SECURITY	BARD C R INC	P	07/05/2017	12/22/2017	9,016	8,544	473	N/A	N/A	N/A	473
SECURITY	BARRACUDA NETWORKS INC	P	12/18/2015	02/15/2017	10,832	8,263	2,569	N/A	N/A	N/A	2,569
SECURITY	BAYERISCHE MOTOREN-SPON ADR SEDOL BD6KTC9	P	12/18/2015	05/25/2017	16,534	18,045	(1,510)	N/A	N/A	N/A	(1,510)
SECURITY	BB&T CORPORATION SFR MTN CALL 04/10/21 @100 UNSC	P	05/05/2016	10/20/2017	69,628	69,927	(299)	N/A	N/A	N/A	(299)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/ Matured	Gross Sales Price Less Expense of	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (Excess (i) over (l))
		P=Purchased D=Donated	Acquired		Sale						
SECURITY	BEAZER HOMES USA INC	P	02/10/2017	03/16/2017	3,190	3,494	(304)	N/A	N/A	N/A	(304)
SECURITY	BECTON DICKINSON AND CO PFD 06 125% 05/01/2020	P	08/11/2017	11/15/2017	6,402	6,042	359	N/A	N/A	N/A	359
SECURITY	BECTON DICKINSON AND CO PFD 06 125% 05/01/2020	P	06/30/2017	11/15/2017	19,381	18,199	1,182	N/A	N/A	N/A	1,182
SECURITY	BELDEN INC	P	02/10/2017	04/25/2017	5,171	5,762	(590)	N/A	N/A	N/A	(590)
SECURITY	BEMIS COMPANY	P	02/01/2017	10/27/2017	8,307	8,774	(466)	N/A	N/A	N/A	(466)
SECURITY	BEMIS COMPANY	P	05/01/2017	10/27/2017	10,303	9,954	349	N/A	N/A	N/A	349
SECURITY	BERKSHIRE HATHAWAY INC CLASS B	P	12/18/2015	02/21/2017	135,170	106,693	28,477	N/A	N/A	N/A	28,477
SECURITY	BERKSHIRE HATHAWAY INC CLASS B	P	12/18/2015	05/30/2017	163,125	130,139	32,986	N/A	N/A	N/A	32,986
SECURITY	BERRY GLOBAL GROUP INC	P	09/07/2016	01/13/2017	9,009	8,226	783	N/A	N/A	N/A	783
SECURITY	BERRY GLOBAL GROUP INC	P	08/16/2016	01/13/2017	601	523	78	N/A	N/A	N/A	78
SECURITY	BERRY GLOBAL GROUP INC	P	08/15/2016	01/13/2017	9,910	8,622	1,288	N/A	N/A	N/A	1,288
SECURITY	BERRY GLOBAL GROUP INC	P	08/16/2016	01/13/2017	10,661	9,269	1,392	N/A	N/A	N/A	1,392
SECURITY	BERRY GLOBAL GROUP INC	P	08/15/2016	01/13/2017	1,602	1,392	210	N/A	N/A	N/A	210
SECURITY	BERRY GLOBAL GROUP INC	P	08/12/2016	01/13/2017	13,263	11,278	1,985	N/A	N/A	N/A	1,985
SECURITY	BERRY GLOBAL GROUP INC	P	08/16/2016	02/17/2017	22,628	20,017	2,611	N/A	N/A	N/A	2,611
SECURITY	BERRY GLOBAL GROUP INC	P	01/05/2017	05/05/2017	4,399	4,422	(23)	N/A	N/A	N/A	(23)
SECURITY	BERRY GLOBAL GROUP INC	P	01/05/2017	05/26/2017	6,823	6,030	793	N/A	N/A	N/A	793
SECURITY	BERRY GLOBAL GROUP INC	P	01/05/2017	06/01/2017	5,568	4,824	744	N/A	N/A	N/A	744
SECURITY	BERRY GLOBAL GROUP INC	P	01/05/2017	06/02/2017	5,103	4,422	681	N/A	N/A	N/A	681
SECURITY	BERRY GLOBAL GROUP INC	P	01/05/2017	06/05/2017	2,309	2,010	299	N/A	N/A	N/A	299
SECURITY	BERRY GLOBAL GROUP INC	P	01/05/2017	06/07/2017	6,941	5,980	961	N/A	N/A	N/A	961
SECURITY	BERRY GLOBAL GROUP INC	P	12/18/2015	06/07/2017	10,091	6,046	4,045	N/A	N/A	N/A	4,045
SECURITY	BERRY GLOBAL GROUP INC	P	01/05/2017	01/13/2017	2,597	2,613	(16)	N/A	N/A	N/A	(16)
SECURITY	BERRY GLOBAL GROUP INC	P	01/05/2017	01/17/2017	2,925	2,915	10	N/A	N/A	N/A	10
SECURITY	BERRY GLOBAL GROUP INC	P	08/16/2016	02/08/2017	1,063	915	148	N/A	N/A	N/A	148
SECURITY	BERRY GLOBAL GROUP INC	P	08/15/2016	02/08/2017	16,144	13,891	2,253	N/A	N/A	N/A	2,253
SECURITY	BERRY GLOBAL GROUP INC	P	02/10/2017	04/25/2017	4,406	4,409	(3)	N/A	N/A	N/A	(3)
SECURITY	BHP BILLITON FIN USA LTD SEDOL RF6DYK5 ISIN US055451AV01	P	09/25/2013	01/13/2017	51,059	44,993	6,066	N/A	N/A	N/A	6,066
SECURITY	BIOMER INC	P	05/17/2016	02/17/2017	25,274	21,854	3,420	N/A	N/A	N/A	3,420
SECURITY	BIOMER INC	P	08/10/2016	02/08/2017	18,485	19,892	(1,407)	N/A	N/A	N/A	(1,407)
SECURITY	BIOSPECIFICS TECHNOLOGIES CORP	P	02/10/2017	04/25/2017	7,867	7,293	574	N/A	N/A	N/A	574
SECURITY	BIOVERATIV INC-W/I	P	08/10/2016	02/17/2017	3,643	3,675	(32)	N/A	N/A	N/A	(32)
SECURITY	BLACKBAUD INC	P	09/09/2016	02/16/2017	16,665	16,039	627	N/A	N/A	N/A	627
SECURITY	BLACKHAWK NETWORK HLDGS INC COM	P	01/05/2017	04/28/2017	4,677	4,398	279	N/A	N/A	N/A	279
SECURITY	BLACKHAWK NETWORK HLDGS INC COM	P	01/05/2017	05/01/2017	1,926	1,813	113	N/A	N/A	N/A	113
SECURITY	BLACKHAWK NETWORK HLDGS INC COM	P	01/05/2017	06/01/2017	2,710	2,431	280	N/A	N/A	N/A	280
SECURITY	BLACKHAWK NETWORK HLDGS INC COM	P	01/05/2017	06/05/2017	5,280	4,784	496	N/A	N/A	N/A	496
SECURITY	BLACKHAWK NETWORK HLDGS INC COM	P	01/05/2017	06/07/2017	8,938	7,870	1,068	N/A	N/A	N/A	1,068
SECURITY	BLACKHAWK NETWORK HLDGS INC COM	P	01/05/2017	06/15/2017	2,452	2,238	214	N/A	N/A	N/A	214
SECURITY	BLACKHAWK NETWORK HLDGS INC COM	P	01/05/2017	10/17/2017	24,371	26,659	(2,288)	N/A	N/A	N/A	(2,288)
SECURITY	BLACKHAWK NETWORK HLDGS INC COM	P	01/05/2017	04/25/2017	9,046	8,488	559	N/A	N/A	N/A	559
SECURITY	BLACKROCK INC	P	02/18/2011	10/02/2017	1,519,460	706,052	813,407	N/A	N/A	N/A	813,407
SECURITY	BNC BANCORP	P	02/10/2017	04/25/2017	7,092	7,556	(464)	N/A	N/A	N/A	(464)
SECURITY	BNP PARIBAS SEDOL RH5GL20 ISIN US05574LTX63	P	07/06/2016	03/02/2017	70,643	71,439	(796)	N/A	N/A	N/A	(796)
SECURITY	BOINGO WIRFLFSS INC	P	02/10/2017	04/25/2017	7,720	6,283	1,437	N/A	N/A	N/A	1,437
SECURITY	BOK FINL CORP NEW	P	09/12/2016	05/09/2017	18,299	14,812	3,487	N/A	N/A	N/A	3,487
SECURITY	BOK FINL CORP NEW	P	09/12/2016	06/09/2017	7,551	6,446	1,105	N/A	N/A	N/A	1,105
SECURITY	BOK FINL CORP NEW	P	09/12/2016	02/02/2017	7,400	6,240	1,160	N/A	N/A	N/A	1,160
SECURITY	BOK FINL CORP NEW	P	09/12/2016	07/03/2017	9,359	7,817	1,542	N/A	N/A	N/A	1,542
SECURITY	BOK FINL CORP NEW	P	09/12/2016	09/26/2017	9,400	7,612	1,788	N/A	N/A	N/A	1,788
SECURITY	BOSTON PROPERTIES LP SR UNSEC	P	11/18/2015	05/19/2017	14,340	14,587	(247)	N/A	N/A	N/A	(247)
SECURITY	BOSTON PROPERTIES LP SR UNSEC	P	11/18/2015	05/19/2017	16,383	16,671	(288)	N/A	N/A	N/A	(288)
SECURITY	BP CAPITAL MARKETS PLC SEDOL ISIN US05565QCY26	P	03/16/2015	12/14/2017	44,994	45,024	(30)	N/A	N/A	N/A	(30)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
		How Acquired	Date	Date Sold/	Gross Sales	Cost or	Fair Market				Losses
		P=urchased	Acquired	Matured	Price Less	Other Basis	Value as of		Adjusted	Excess of	from
		D=Donated			Expense of	and Expense	December		Cost Basis	(j) over (k)	column (j)
Kind of	Property Description				Sale	of Sale	31, 1969	(Loss)			and gains
											(excess (i)
SECURITY	BP PLC SPONSORED ADR	P	09/07/2016	01/13/2017	8,945	8,341	N/A	604	N/A	N/A	604
SECURITY	BP PLC SPONSORED ADR	P	06/08/2016	01/13/2017	33,170	29,722	N/A	3,448	N/A	N/A	3,448
SECURITY	BP PLC SPONSORED ADR	P	06/23/2017	10/23/2017	1,878	1,747	N/A	131	N/A	N/A	131
SECURITY	BP PLC SPONSORED ADR	P	09/16/2016	10/23/2017	2,012	1,737	N/A	274	N/A	N/A	274
SECURITY	BP PLC SPONSORED ADR	P	06/17/2016	10/23/2017	601	478	N/A	122	N/A	N/A	122
SECURITY	BP PLC SPONSORED ADR	P	12/18/2015	06/30/2017	18	16	N/A	2	N/A	N/A	
SECURITY	BRIGHT HORIZONS FAMILY SOLUT	P	02/10/2017	04/25/2017	7,932	7,468	N/A	463	N/A	N/A	
SECURITY	BRIGHTHOUSE FINANCIAL INC-WI	P	03/16/2017	08/11/2017	881	983	N/A	(102)	N/A	N/A	(102)
SECURITY	BRIGHTHOUSE FINANCIAL INC-WI	P	05/18/2017	08/11/2017	987	1,019	N/A	(32)	N/A	N/A	(32)
SECURITY	BRIGHTHOUSE FINANCIAL INC-WI	P	05/18/2017	08/16/2017	16	16	N/A	(1)	N/A	N/A	(1)
SECURITY	BROADCOM LTD SEDOL BD9WQP4	P	03/30/2016	02/14/2017	32,804	25,069	N/A	7,736	N/A	N/A	7,736
SECURITY	BROADCOM LTD SEDOL BD9WQP4	P	04/01/2016	02/14/2017	16,402	12,506	N/A	3,896	N/A	N/A	3,896
SECURITY	BROADRIDGE FINANCIAL SOLUTIONS INC	P	02/02/2017	02/16/2017	7,715	7,666	N/A	49	N/A	N/A	49
SECURITY	BROADRIDGE FINANCIAL SOLUTIONS INC	P	12/30/2016	02/16/2017	12,453	12,228	N/A	225	N/A	N/A	225
SECURITY	BROADSOFT INC	P	12/09/2016	06/15/2017	250	258	N/A	(8)	N/A	N/A	(8)
SECURITY	BROADSOFT INC	P	12/08/2016	06/15/2017	1,788	1,829	N/A	(40)	N/A	N/A	(40)
SECURITY	BROADSOFT INC	P	01/05/2017	06/15/2017	7,403	7,526	N/A	(123)	N/A	N/A	(123)
SECURITY	BROADSOFT INC	P	01/05/2017	10/23/2017	11,316	8,963	N/A	2,352	N/A	N/A	2,352
SECURITY	BROADSOFT INC	P	01/05/2017	11/22/2017	11,579	8,963	N/A	2,616	N/A	N/A	2,616
SECURITY	BROADSOFT INC	P	01/05/2017	12/04/2017	12,542	9,682	N/A	2,860	N/A	N/A	2,860
SECURITY	BROADSOFT INC	P	12/18/2015	12/04/2017	2,246	1,467	N/A	779	N/A	N/A	779
SECURITY	BROADSOFT INC	P	12/18/2015	12/07/2017	5,481	3,577	N/A	1,904	N/A	N/A	1,904
SECURITY	BROADSOFT INC	P	05/02/2017	12/07/2017	20,062	12,967	N/A	7,094	N/A	N/A	7,094
SECURITY	BROADSOFT INC	P	08/04/2016	02/15/2017	1,896	1,840	N/A	55	N/A	N/A	55
SECURITY	BROADSOFT INC	P	12/18/2015	02/15/2017	12,364	10,266	N/A	2,098	N/A	N/A	2,098
SECURITY	BROWN FORMAN CORP CL B	P	08/10/2017	12/12/2017	12,069	8,901	N/A	3,168	N/A	N/A	3,168
SECURITY	BROWN FORMAN CORP CL B	P	07/14/2017	12/12/2017	12,861	9,299	N/A	3,562	N/A	N/A	3,562
SECURITY	BUFFALO WILD WINGS INC	P	01/26/2017	02/15/2017	318	315	N/A	3	N/A	N/A	3
SECURITY	BUFFALO WILD WINGS INC	P	12/18/2015	02/15/2017	16,852	16,508	N/A	344	N/A	N/A	344
SECURITY	BUNGE LIMITED	P	12/18/2015	04/12/2017	71,806	62,161	N/A	9,645	N/A	N/A	9,645
SECURITY	BURLINGTON STORES INC	P	12/18/2015	02/16/2017	29,209	13,938	N/A	15,272	N/A	N/A	15,272
SECURITY	BURLINGTON STORES INC	P	12/18/2015	02/17/2017	27,992	13,328	N/A	14,664	N/A	N/A	14,664
SECURITY	BURLINGTON STORES INC	P	11/14/2016	02/08/2017	11,546	10,325	N/A	1,221	N/A	N/A	1,221
SECURITY	BURLINGTON STORES INC	P	12/18/2015	02/08/2017	7,422	3,749	N/A	3,674	N/A	N/A	3,674
SECURITY	BUSINESS DEVELOPMENT CORPORATION OF AMERICA	P	06/17/2013	08/10/2017	222,136	266,720	N/A	(44,584)	N/A	N/A	(44,584)
SECURITY	CABLE ONE INC	P	08/17/2016	02/16/2017	8,302	7,054	N/A	1,248	N/A	N/A	1,248
SECURITY	CABLE ONE INC	P	08/03/2016	02/16/2017	9,579	7,733	N/A	1,846	N/A	N/A	1,846
SECURITY	CABLE ONE INC	P	06/22/2016	02/16/2017	20,436	16,280	N/A	4,155	N/A	N/A	4,155
SECURITY	CAESARS ACQUISITION CO-CL A MERGED 10/06/17	P	03/29/2017	04/25/2017	3,466	3,339	N/A	127	N/A	N/A	127
SECURITY	CAESARS ACQUISITION CO-CL A MFRGED 10/06/17	P	03/30/2017	04/25/2017	1,197	1,151	N/A	46	N/A	N/A	46
SECURITY	CAESARS ACQUISITION CO-CL A MERGED 10/06/17	P	03/28/2017	04/25/2017	824	777	N/A	47	N/A	N/A	47
SECURITY	CALATLANTIC GROUP INC	P	02/10/2017	04/25/2017	5,109	4,508	N/A	600	N/A	N/A	600
SECURITY	CALIFORNIA WTR SVC GROUP	P	04/07/2017	12/18/2017	9,860	8,440	N/A	1,420	N/A	N/A	1,420
SECURITY	CALIFORNIA WTR SVC GROUP	P	01/30/2017	12/18/2017	2,074	1,690	N/A	384	N/A	N/A	384
SECURITY	CALIFORNIA WTR SVC GROUP	P	01/30/2017	12/21/2017	8,741	6,930	N/A	1,811	N/A	N/A	1,811
SECURITY	CALIFORNIA WTR SVC GROUP	P	01/24/2017	12/21/2017	1,479	1,142	N/A	337	N/A	N/A	337
SECURITY	CAMBREX CORP	P	12/18/2015	02/15/2017	4,898	4,653	N/A	245	N/A	N/A	245
SECURITY	CAMBREX CORP	P	12/18/2015	03/31/2017	2,618	2,580	N/A	38	N/A	N/A	38
SECURITY	CAMBREX CORP	P	08/04/2016	03/31/2017	1,591	1,498	N/A	93	N/A	N/A	93
SECURITY	CAMBREX CORP	P	10/13/2016	03/31/2017	359	294	N/A	65	N/A	N/A	65
SECURITY	CANON INC SPONS ADR	P	12/18/2015	12/22/2017	19,852	15,516	N/A	4,336	N/A	N/A	4,336
SECURITY	CANTEL MEDICAL CORP	P	02/10/2017	04/25/2017	12,730	13,950	N/A	(1,220)	N/A	N/A	(1,220)
SECURITY	CAPITAL ONE FINANCIAL CO CALL 03/24/2019 @ 100.000 UNSC	P	08/13/2015	10/30/2017	25,143	24,783	N/A	360	N/A	N/A	360



(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i)
SECURITY	CAPITAL ONF FINANCIAL CO CALL 03/24/2019 @ 100 000 UNSC	P	12/15/2015	10/30/2017	85,502	85,308	195	N/A	N/A	N/A	195
SECURITY	CAPITAL ONF FINANCIAL CO CALL 03/24/2019 @ 100 000 UNSC	P	12/15/2015	10/30/2017	15,086	15,054	32	N/A	N/A	N/A	32
SECURITY	CAPITAL ONF MULTI-ASSET EXECUT SFRIFS 2014 A5 CLASS A	P	10/06/2014	09/15/2017	130,000	129,965	35	N/A	N/A	N/A	35
SECURITY	CAPITAL ONF MULTI-ASSET EXECUT SFRIFS 2016 A3 CLASS A3	P	07/18/2016	09/15/2017	174,050	174,999	(949)	N/A	N/A	N/A	(949)
SECURITY	CAPITAL ONF MULTI-ASSET EXECUT SERIFS 2016 A3 CLASS A3	P	07/18/2016	10/10/2017	143,879	144,999	(1,120)	N/A	N/A	N/A	(1,120)
SECURITY	CARDTRONICS LTD SEDOL	P	07/01/2016	02/15/2017	6,175	5,414	761	N/A	N/A	N/A	761
SECURITY	CARDTRONICS LTD SFDOL	P	08/24/2016	03/16/2017	1,121	1,130	(9)	N/A	N/A	N/A	
SECURITY	CARDTRONICS LTD SEDOL	P	07/01/2016	03/16/2017	45	40	5	N/A	N/A	N/A	5
SECURITY	CARDTRONICS LTD SFDOL	P	07/01/2016	03/31/2017	2,504	1,135	1,369	N/A	N/A	N/A	1,369
SECURITY	CARLISLE COMPANIES INC	P	09/07/2016	01/13/2017	7,540	7,319	221	N/A	N/A	N/A	221
SECURITY	CARLISLE COMPANIES INC	P	03/10/2016	01/13/2017	10,772	9,456	1,316	N/A	N/A	N/A	1,316
SECURITY	CARLISLE COMPANIES INC	P	03/09/2016	01/13/2017	7,971	6,969	1,002	N/A	N/A	N/A	1,002
SECURITY	CARLISLE COMPANIES INC	P	03/09/2016	01/13/2017	1,293	1,129	163	N/A	N/A	N/A	163
SECURITY	CARLISLE COMPANIES INC	P	03/08/2016	01/13/2017	13,357	11,596	1,761	N/A	N/A	N/A	1,761
SECURITY	CARLISLE COMPANIES INC	P	03/09/2016	02/17/2017	14,645	13,118	1,527	N/A	N/A	N/A	1,527
SECURITY	CARLISLE COMPANIES INC	P	03/10/2016	02/08/2017	8,700	7,565	1,135	N/A	N/A	N/A	1,135
SECURITY	CARLISLE COMPANIES INC	P	03/09/2016	02/08/2017	3,262	2,825	437	N/A	N/A	N/A	437
SECURITY	CARNIVAL CORP SEDOL 2523044	P	12/18/2015	01/13/2017	25,068	24,196	872	N/A	N/A	N/A	872
SECURITY	CARNIVAL CORP SEDOL 2523044	P	04/14/2016	01/13/2017	21,253	20,132	1,121	N/A	N/A	N/A	1,121
SECURITY	CARNIVAL CORP SEDOL 2523044	P	09/07/2016	01/13/2017	11,444	9,505	1,939	N/A	N/A	N/A	1,939
SECURITY	CARNIVAL CORP SEDOL 2523044	P	04/13/2016	02/17/2017	18,618	17,011	1,607	N/A	N/A	N/A	1,607
SECURITY	CARNIVAL CORP SEDOL 2523044	P	04/13/2016	02/08/2017	13,296	12,371	925	N/A	N/A	N/A	925
SECURITY	CARNIVAL CORP SEDOL B92P997 ISIN US143658AY86	P	06/27/2016	12/15/2017	15,000	15,142	(142)	N/A	N/A	N/A	(142)
SECURITY	CARNIVAL CORP SEDOL B92P997 ISIN US143658AY86	P	11/20/2015	12/15/2017	30,000	30,080	(80)	N/A	N/A	N/A	(80)
SECURITY	CARNIVAL CORP SEDOL B92P997 ISIN US143658AY86	P	02/12/2016	12/15/2017	10,000	9,991	9	N/A	N/A	N/A	9
SECURITY	CASEYS GFNFRL STORES INC	P	06/28/2016	02/16/2017	14,756	15,310	(555)	N/A	N/A	N/A	(555)
SECURITY	CASEYS GENERAL STORES INC	P	09/22/2016	02/16/2017	7,973	8,000	(27)	N/A	N/A	N/A	(27)
SECURITY	CASEYS GENERAL STORES INC	P	12/18/2015	02/15/2017	16,229	16,290	(61)	N/A	N/A	N/A	(61)
SECURITY	CATALENT INC	P	03/13/2017	04/25/2017	4,034	4,144	(111)	N/A	N/A	N/A	(111)
SECURITY	CATERPILLAR FINL SERVIC SER MTN UNSC	P	01/05/2017	08/16/2017	90,664	89,901	763	N/A	N/A	N/A	763
SECURITY	CATERPILLAR FINL SFRVICF UNSC	P	09/05/2017	10/20/2017	64,723	64,945	(222)	N/A	N/A	N/A	(222)
SECURITY	CAVCO INDUSTRIES INC	P	02/10/2017	04/25/2017	7,033	6,711	322	N/A	N/A	N/A	322
SECURITY	CBS CORP CO GUARNT	P	05/12/2017	11/30/2017	43,502	43,994	(492)	N/A	N/A	N/A	(492)
SECURITY	CDW CORP/DE	P	09/07/2016	01/13/2017	9,876	8,548	1,328	N/A	N/A	N/A	1,328
SECURITY	CDW CORP/DE	P	12/18/2015	01/13/2017	46,781	38,189	8,592	N/A	N/A	N/A	8,592
SECURITY	CDW CORP/DE	P	12/18/2015	02/17/2017	23,777	16,973	6,805	N/A	N/A	N/A	6,805
SECURITY	CDW CORP/DE	P	12/18/2015	02/07/2017	4,792	4,358	434	N/A	N/A	N/A	434
SECURITY	CDW CORP/DE	P	12/18/2015	02/07/2017	2,369	1,921	449	N/A	N/A	N/A	449
SECURITY	CDW CORP/DE	P	12/18/2015	02/08/2017	15,442	12,305	3,137	N/A	N/A	N/A	3,137
SECURITY	CELESTICA INC SEDOL 2263362	P	02/10/2017	04/25/2017	13,732	13,119	613	N/A	N/A	N/A	613
SECURITY	CELGENE CORP	P	04/11/2017	05/30/2017	51,459	54,712	(3,253)	N/A	N/A	N/A	(3,253)
SECURITY	CELGENE CORP	P	11/21/2016	02/08/2017	14,951	14,951	0	N/A	N/A	N/A	0
SECURITY	CELGENE CORP UNSC	P	09/15/2015	12/11/2017	15,037	15,020	16	N/A	N/A	N/A	16
SECURITY	CFLGENE CORP UNSC	P	08/03/2015	12/11/2017	55,134	54,997	137	N/A	N/A	N/A	137
SECURITY	CENTERPOINT ENERGY INC	P	09/21/2016	01/25/2017	8,467	7,832	635	N/A	N/A	N/A	635
SECURITY	CENTERPOINT ENERGY TRANSITION SERIES 2012-1 CLASS A1	P	03/06/2014	04/18/2017	19,451	19,507	(55)	N/A	N/A	N/A	(55)
SECURITY	CENTERPOINT ENERGY TRANSITION SERIES 2012-1 CLASS A2	P	06/20/2013	10/16/2017	31,629	31,578	51	N/A	N/A	N/A	51
SECURITY	CENTERPOINT ENERGY TRANSITION SERIES 2012-1 CLASS A2	P	06/20/2013	04/18/2017	2,240	2,237	4	N/A	N/A	N/A	4
SECURITY	CENTURY COMMUNITIFS INC	P	03/30/2017	04/25/2017	1,479	1,398	81	N/A	N/A	N/A	81
SECURITY	CENTURY COMMUNITIFS INC	P	03/29/2017	04/25/2017	269	254	15	N/A	N/A	N/A	15
SECURITY	CENTURY COMMUNITIFS INC	P	03/28/2017	04/25/2017	3,550	3,304	246	N/A	N/A	N/A	246
SECURITY	CERNER CORP	P	12/20/2016	05/05/2017	5,131	3,831	1,300	N/A	N/A	N/A	1,300
SECURITY	CERNER CORP	P	12/05/2016	05/05/2017	6,235	4,627	1,608	N/A	N/A	N/A	1,608

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/ Matured	Gross Sales Price Less Expense of	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (i) over (l))
		P=Purchased D=Donated	Acquired		Sale						
SECURITY	CERNER CORP	P	12/05/2016	07/06/2017	5,365	3,904	1,461	N/A	N/A	N/A	1,461
SECURITY	CERNER CORP	P	01/09/2017	07/06/2017	3,709	2,670	1,040	N/A	N/A	N/A	1,040
SECURITY	CHARLES RIV LABORATORIFS INTL INC	P	02/10/2017	04/25/2017	6,485	6,093	392	N/A	N/A	N/A	392
SECURITY	CHART INDUSTRIES INC	P	12/18/2015	02/15/2017	5,469	2,459	3,010	N/A	N/A	N/A	3,010
SECURITY	CHARTER COMMUNICATIONS INC-A	P	10/05/2016	02/17/2017	25,710	21,436	4,274	N/A	N/A	N/A	4,274
SECURITY	CHARTER COMMUNICATIONS INC-A	P	10/05/2016	02/08/2017	19,597	16,077	3,520	N/A	N/A	N/A	3,520
SECURITY	CHASE ISSUANCE TRUST SERIES 2015 A7 CLASS A7	P	07/22/2015	04/27/2017	215,260	214,941	319	N/A	N/A	N/A	319
SECURITY	CHEMED CORP	P	03/28/2017	04/25/2017	5,184	5,228	(44)	N/A	N/A	N/A	(44)
SECURITY	CHEMED CORP	P	03/30/2017	04/25/2017	1,111	1,118	(7)	N/A	N/A	N/A	(7)
SECURITY	CHEMED CORP	P	03/29/2017	04/25/2017	1,666	1,674	(7)	N/A	N/A	N/A	(7)
SECURITY	CHINA MOBILF HK LTD SPON ADR	P	10/18/2016	10/12/2017	18,531	22,033	(3,502)	N/A	N/A	N/A	(3,502)
SECURITY	CHINA MOBILF HK LTD SPON ADR	P	02/13/2017	10/12/2017	6,093	6,898	(805)	N/A	N/A	N/A	(805)
SECURITY	CHINA MOBILF HK LTD SPON ADR	P	12/18/2015	10/12/2017	53,716	57,944	(4,228)	N/A	N/A	N/A	(4,228)
SECURITY	CHIPMOS TECHNOLOGIES INC-ADR SEDOL BD8BXG2	P	02/10/2017	04/25/2017	4,063	3,763	300	N/A	N/A	N/A	300
SECURITY	CHURCH & DWIGHT INC	P	12/18/2015	02/16/2017	25,381	21,762	3,619	N/A	N/A	N/A	3,619
SECURITY	CHURCHILL DOWNS INC COM	P	02/10/2017	04/25/2017	8,730	7,748	982	N/A	N/A	N/A	982
SECURITY	CINCINNATI FINANCIAL CORP	P	07/08/2016	01/13/2017	1,495	1,510	(14)	N/A	N/A	N/A	(14)
SECURITY	CINCINNATI FINANCIAL CORP	P	02/23/2016	01/13/2017	47,104	39,575	7,529	N/A	N/A	N/A	7,529
SECURITY	CINTAS CORP	P	12/18/2015	02/17/2017	15,134	11,545	3,589	N/A	N/A	N/A	3,589
SECURITY	CINTAS CORP	P	12/18/2015	02/08/2017	11,647	8,881	2,766	N/A	N/A	N/A	2,766
SECURITY	CISCO SYSTEMS INC UNSC	P	09/13/2016	10/20/2017	64,612	64,928	(316)	N/A	N/A	N/A	(316)
SECURITY	CITIGROUP INC SUB	P	03/01/2016	07/17/2017	20,839	19,573	1,266	N/A	N/A	N/A	1,266
SECURITY	CITIGROUP INC SUB	P	10/23/2015	07/17/2017	41,677	40,120	1,558	N/A	N/A	N/A	1,558
SECURITY	CITIGROUP INC UNSC	P	11/10/2015	01/09/2017	95,824	96,173	(350)	N/A	N/A	N/A	(350)
SECURITY	CITIGROUP INC UNSC	P	06/07/2016	01/09/2017	30,260	30,524	(264)	N/A	N/A	N/A	(264)
SECURITY	CITIGROUP INC UNSC	P	11/16/2015	08/29/2017	30,221	30,367	(146)	N/A	N/A	N/A	(146)
SECURITY	CITIGROUP INC UNSC	P	11/10/2015	08/29/2017	10,074	10,124	(50)	N/A	N/A	N/A	(50)
SECURITY	CITIZENS FINANCIAL GROUP	P	11/01/2016	01/13/2017	7,933	5,863	2,070	N/A	N/A	N/A	2,070
SECURITY	CITIZENS FINANCIAL GROUP	P	11/01/2016	01/13/2017	11,539	8,528	3,011	N/A	N/A	N/A	3,011
SECURITY	CITIZENS FINANCIAL GROUP	P	10/04/2016	01/13/2017	52,971	36,751	16,220	N/A	N/A	N/A	16,220
SECURITY	CITIZENS FINANCIAL GROUP	P	10/04/2016	01/13/2017	2,200	1,511	689	N/A	N/A	N/A	689
SECURITY	CNA FINANCIAL CORP	P	09/12/2016	04/12/2017	9,414	7,256	2,158	N/A	N/A	N/A	2,158
SECURITY	CODE HFNESSEY IV	P	> 1 year	2/6/2017	2,567.97	0	2,568	N/A	N/A	N/A	2,568
SECURITY	COGNIZANT TECHNOLOGY SOLUTIONS	P	12/18/2015	05/30/2017	37,695	34,014	3,681	N/A	N/A	N/A	3,681
SECURITY	COGNIZANT TECHNOLOGY SOLUTIONS	P	10/03/2016	05/30/2017	24,014	18,475	5,540	N/A	N/A	N/A	5,540
SECURITY	COHRENT INC	P	01/05/2017	05/11/2017	11,488	7,181	4,307	N/A	N/A	N/A	4,307
SECURITY	COHERENT INC	P	01/05/2017	06/05/2017	2,969	1,690	1,279	N/A	N/A	N/A	1,279
SECURITY	COHERENT INC	P	01/05/2017	06/07/2017	3,529	1,971	1,558	N/A	N/A	N/A	1,558
SECURITY	COHERENT INC	P	01/05/2017	02/14/2017	3,999	2,957	1,043	N/A	N/A	N/A	1,043
SECURITY	COHERENT INC	P	01/05/2017	03/14/2017	5,070	3,942	1,127	N/A	N/A	N/A	1,127
SECURITY	COHERENT INC	P	01/05/2017	03/28/2017	6,702	4,928	1,774	N/A	N/A	N/A	1,774
SECURITY	COHERENT INC	P	01/05/2017	07/06/2017	4,926	3,098	1,829	N/A	N/A	N/A	1,829
SECURITY	COHERENT INC	P	01/05/2017	07/13/2017	2,361	1,408	953	N/A	N/A	N/A	953
SECURITY	COHERENT INC	P	01/05/2017	07/20/2017	3,017	1,549	1,468	N/A	N/A	N/A	1,468
SECURITY	COHERENT INC	P	01/05/2017	07/21/2017	3,253	1,690	1,564	N/A	N/A	N/A	1,564
SECURITY	COHERENT INC	P	01/05/2017	07/25/2017	7,178	3,802	3,377	N/A	N/A	N/A	3,377
SECURITY	COHERENT INC	P	12/18/2015	07/25/2017	16,749	4,082	12,667	N/A	N/A	N/A	12,667
SECURITY	COLGATE-PALMOLIVE CO	P	02/07/2017	03/03/2017	9,844	8,920	924	N/A	N/A	N/A	924
SECURITY	COMCAST CORPORATION CL A	P	09/07/2016	01/13/2017	8,498	7,956	542	N/A	N/A	N/A	542
SECURITY	COMCAST CORPORATION CL A	P	12/18/2015	01/13/2017	43,200	34,559	8,641	N/A	N/A	N/A	8,641
SECURITY	COMCAST CORPORATION CL A	P	12/18/2015	02/17/2017	33,418	24,928	8,490	N/A	N/A	N/A	8,490
SECURITY	COMCAST CORPORATION CL A	P	08/05/2016	02/08/2017	3,677	3,305	372	N/A	N/A	N/A	372
SECURITY	COMCAST CORPORATION CL A	P	08/05/2016	02/08/2017	8,329	7,479	851	N/A	N/A	N/A	851

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired			Gross Sales	Cost or		Fair Market			Losses
		P=Purchased	Date	Date Sold/	Price Less	Other Basis		Value as of			from
		D=Donated	Acquired	Matured	Expense of	and Expense	Gain	December	Adjusted	Excess of	column (j) and gains
					Sale	of Sale	(Loss)	31, 1969	Cost Basis	(j) over (k)	(excess (i) over (l))
SECURITY	COMFORT SYS USA INC	P	02/10/2017	04/25/2017	8,506	8,101	405	N/A	N/A	N/A	405
SECURITY	COMMERCE BANCSHARES INC	P	03/16/2017	12/04/2017	8,948	9,291	(343)	N/A	N/A	N/A	(343)
SECURITY	COMMERCE BANCSHARES INC	P	06/23/2017	12/04/2017	7,438	7,525	(86)	N/A	N/A	N/A	(86)
SECURITY	COMMERCE BANCSHARES INC	P	09/12/2016	12/19/2017	40	29	10	N/A	N/A	N/A	10
SECURITY	COMMERCE BANCSHARES INC	P	04/07/2017	12/22/2017	10,172	9,494	678	N/A	N/A	N/A	678
SECURITY	COMMERCE BANCSHARES INC	P	06/08/2017	12/22/2017	1,630	1,504	126	N/A	N/A	N/A	126
SECURITY	COMPASS MINERALS INTL INC	P	09/12/2016	02/02/2017	9,480	8,403	1,077	N/A	N/A	N/A	1,077
SECURITY	COMPASS MINERALS INTL INC	P	09/12/2016	03/01/2017	5,164	4,998	166	N/A	N/A	N/A	166
SECURITY	COMPASS MINERALS INTL INC	P	09/12/2016	09/28/2017	15,566	18,254	(2,688)	N/A	N/A	N/A	(2,688)
SECURITY	COMPASS MINERALS INTL INC	P	09/21/2016	09/28/2017	6,671	7,809	(1,138)	N/A	N/A	N/A	(1,138)
SECURITY	COMSCORE INC	P	12/29/2015	02/15/2017	358	634	(275)	N/A	N/A	N/A	(275)
SECURITY	COMSCORE INC	P	12/18/2015	02/15/2017	5,948	9,659	(3,710)	N/A	N/A	N/A	(3,710)
SECURITY	CONOCOPHILLIPS COMPANY CALL 05/15/2034 @ 100 000 COGT	P	11/06/2014	02/21/2017	9,779	9,996	(217)	N/A	N/A	N/A	(217)
SECURITY	CONOCOPHILLIPS NOTES	P	12/17/2014	02/21/2017	6,245	6,583	(338)	N/A	N/A	N/A	(338)
SECURITY	CONSTELLATION BRANDS INC CALL 11/09/2046 COGT	P	05/02/2017	05/17/2017	70,894	69,691	1,203	N/A	N/A	N/A	1,203
SECURITY	CONSTELLATION BRANDS INC CL A	P	09/07/2016	01/13/2017	7,482	8,307	(824)	N/A	N/A	N/A	(824)
SECURITY	CONSTELLATION BRANDS INC CL A	P	12/18/2015	01/13/2017	32,922	30,766	2,157	N/A	N/A	N/A	2,157
SECURITY	CONSTELLATION BRANDS INC CL A	P	12/18/2015	02/17/2017	17,134	15,383	1,751	N/A	N/A	N/A	1,751
SECURITY	CONSTELLATION BRANDS INC CL A	P	12/18/2015	02/08/2017	11,977	11,188	790	N/A	N/A	N/A	790
SECURITY	COOPER COS INC NEW	P	07/27/2016	02/16/2017	5,906	5,570	336	N/A	N/A	N/A	336
SECURITY	COOPER COS INC NEW	P	12/18/2015	02/16/2017	18,479	13,176	5,303	N/A	N/A	N/A	5,303
SECURITY	COOPER COS INC NEW	P	01/11/2016	02/16/2017	6,858	4,619	2,239	N/A	N/A	N/A	2,239
SECURITY	COPART INC	P	12/18/2015	02/15/2017	13,276	8,734	4,542	N/A	N/A	N/A	4,542
SECURITY	CORCEPT THERAPEUTICS INC OC-COM	P	03/29/2017	04/25/2017	386	433	(48)	N/A	N/A	N/A	(48)
SECURITY	CORCEPT THERAPEUTICS INC OC-COM	P	03/28/2017	04/25/2017	3,502	3,838	(336)	N/A	N/A	N/A	(336)
SECURITY	CORE LABORATORIES N V	P	06/10/2016	02/21/2017	8,656	9,545	(889)	N/A	N/A	N/A	(889)
SECURITY	CORE LABORATORIES N V	P	08/05/2016	02/21/2017	14,636	14,433	203	N/A	N/A	N/A	203
SECURITY	CORE LABORATORIES N V	P	12/18/2015	02/21/2017	37,980	36,064	1,916	N/A	N/A	N/A	1,916
SECURITY	CORE LABORATORIES N V	P	06/10/2016	05/30/2017	9,753	11,690	(1,937)	N/A	N/A	N/A	(1,937)
SECURITY	CORE LABORATORIES N V	P	08/05/2016	05/30/2017	16,491	17,677	(1,185)	N/A	N/A	N/A	(1,185)
SECURITY	CORE LABORATORIES N V	P	12/18/2015	05/30/2017	42,795	44,170	(1,375)	N/A	N/A	N/A	(1,375)
SECURITY	CORE MARK HOLDING CO INC	P	12/18/2015	02/15/2017	12,114	15,654	(3,541)	N/A	N/A	N/A	(3,541)
SECURITY	CORE MARK HOLDING CO INC	P	10/04/2016	02/15/2017	2,811	2,954	(143)	N/A	N/A	N/A	(143)
SECURITY	CORELOGIC INC	P	02/10/2017	04/25/2017	8,898	8,080	819	N/A	N/A	N/A	819
SECURITY	COREENERGY INFRASTRUCTURE TRU	P	02/10/2017	04/25/2017	8,263	8,239	24	N/A	N/A	N/A	24
SECURITY	CORNERSTONE ONDEMAND INC	P	08/24/2016	02/15/2017	1,430	1,516	(85)	N/A	N/A	N/A	(85)
SECURITY	CORNERSTONE ONDEMAND INC	P	12/18/2015	02/15/2017	14,471	11,729	2,741	N/A	N/A	N/A	2,741
SECURITY	COTIVITI HOLDINGS INC	P	02/10/2017	04/25/2017	8,860	7,744	1,116	N/A	N/A	N/A	1,116
SECURITY	CROWN CASTLE INTL CORP CALL 06/01/2027 UNSC	P	07/25/2017	12/14/2017	44,797	45,055	(259)	N/A	N/A	N/A	(259)
SECURITY	CROWN CASTLE INTL CORP CALL 06/01/2027 UNSC	P	07/25/2017	12/14/2017	29,864	29,979	(115)	N/A	N/A	N/A	(115)
SECURITY	CRYOLIFE INC	P	02/10/2017	03/16/2017	3,488	4,058	(569)	N/A	N/A	N/A	(569)
SECURITY	CSL LTD-SPONSORED ADR ADR SFDOL BNSTD14	P	12/18/2015	06/08/2017	30,171	22,933	7,238	N/A	N/A	N/A	7,238
SECURITY	CSX CORP	P	12/18/2015	02/10/2017	2,143	1,146	998	N/A	N/A	N/A	998
SECURITY	CURTISS WRIGHT CORP	P	02/10/2017	04/25/2017	8,697	9,545	(849)	N/A	N/A	N/A	(849)
SECURITY	CVS CAREMARK CORP	P	05/18/2017	10/13/2017	8,663	8,860	(197)	N/A	N/A	N/A	(197)
SECURITY	CYTFC INDUSTRIES INC CALL 02/01/2025 @ 100 000 UNSC	P	04/05/2016	01/30/2017	14,870	14,583	287	N/A	N/A	N/A	287
SECURITY	CYTEC INDUSTRIES INC CALL 02/01/2025 @ 100 000 UNSC	P	11/05/2014	01/30/2017	54,523	54,977	(454)	N/A	N/A	N/A	(454)
SECURITY	CYTEC INDUSTRIES INC CALL 02/01/2025 @ 100 000 UNSC	P	11/06/2014	01/30/2017	4,957	5,016	(59)	N/A	N/A	N/A	(59)
SECURITY	CYTFC INDUSTRIES INC CALL 02/01/2025 @ 100 000 UNSC	P	11/07/2014	01/30/2017	19,827	20,165	(338)	N/A	N/A	N/A	(338)
SECURITY	CYTOKINETICS INC NEW	P	02/10/2017	03/31/2017	990	913	76	N/A	N/A	N/A	76
SECURITY	CYTOKINETICS INC NEW	P	02/10/2017	04/03/2017	3,516	3,248	268	N/A	N/A	N/A	268
SECURITY	DASSAULT SYSTEMS SA SPON ADR	P	12/18/2015	07/07/2017	30,303	27,306	2,997	N/A	N/A	N/A	2,997
SECURITY	DRS GROUP HLDGS LTD SPONSORED ADR	P	06/09/2016	08/18/2017	11,316	8,866	2,450	N/A	N/A	N/A	2,450

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/	Gross Sales Price Less	Cost or Other Basis	Fair Market Value as of	December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
		P=Purchased D=Donated	Acquired	Matured	Expense of Sale	and Expense of Sale	Gain (Loss)				
SECURITY	DEERE & CO	P	09/12/2016	08/16/2017	10,488	6,855	3,632	N/A	N/A	N/A	3,632
SECURITY	DELUXE CORPORATION	P	02/10/2017	04/25/2017	7,743	8,147	(404)	N/A	N/A	N/A	(404)
SECURITY	DEUTSCHE BANK AG LONDON ISIN US25152CMN38 SFDOL R244SS5	P	02/14/2017	09/01/2017	35,000	35,752	(752)	N/A	N/A	N/A	(752)
SECURITY	DEUTSCHE BANK AG LONDON SEDOL ISIN US25152RVR10	P	02/06/2014	02/13/2017	70,000	69,994	6	N/A	N/A	N/A	6
SECURITY	DEUTSCHE BANK AG LONDON SFDOL ISIN US25152RWY51	P	05/22/2014	05/30/2017	70,000	69,976	25	N/A	N/A	N/A	25
SECURITY	DEUTSCHE BANK AG SFDOL ISIN US25152R5D13	P	05/09/2016	05/31/2017	45,411	44,999	413	N/A	N/A	N/A	413
SECURITY	DEUTSCHE POST AG SPON ADR	P	12/18/2015	01/27/2017	13,553	11,268	2,285	N/A	N/A	N/A	2,285
SECURITY	DEUTSCHE POST AG SPON ADR	P	12/18/2015	03/10/2017	59,754	49,154	10,600	N/A	N/A	N/A	10,600
SECURITY	DEUTSCHE X-TRACKERS MSCI EUR FTF	P	05/24/2017	09/14/2017	4,998,527	5,079,799	(81,272)	N/A	N/A	N/A	(81,272)
SECURITY	DEVON ENERGY CORP NEW	P	08/17/2016	01/13/2017	41,254	37,964	3,289	N/A	N/A	N/A	3,289
SECURITY	DEVON ENERGY CORP NEW	P	03/16/2016	01/13/2017	22,221	11,873	10,348	N/A	N/A	N/A	10,348
SECURITY	DIAGEO CAPITAL PLC COM GTD SEDOL R28VRH2	P	07/10/2015	03/13/2017	66,643	70,992	(4,349)	N/A	N/A	N/A	(4,349)
SECURITY	DIAGEO PLC SPONSORFD ADR	P	06/19/2017	08/03/2017	10,180	9,557	623	N/A	N/A	N/A	623
SECURITY	DIAGEO PLC SPONSORFD ADR	P	05/16/2017	08/03/2017	1,175	1,091	84	N/A	N/A	N/A	84
SECURITY	DIAGEO PLC SPONSORFD ADR	P	05/16/2017	09/14/2017	9,067	8,000	1,067	N/A	N/A	N/A	1,067
SECURITY	DIAGEO PLC SPONSORFD ADR	P	05/08/2017	09/14/2017	10,441	9,133	1,308	N/A	N/A	N/A	1,308
SECURITY	DIAMOND BACK ENERGY INC	P	11/28/2016	01/13/2017	39,773	38,048	1,725	N/A	N/A	N/A	1,725
SECURITY	DIAMOND BACK ENERGY INC	P	12/15/2016	02/16/2017	5,560	5,401	158	N/A	N/A	N/A	158
SECURITY	DIAMOND BACK ENERGY INC	P	07/14/2016	02/16/2017	5,354	4,807	547	N/A	N/A	N/A	547
SECURITY	DIAMOND BACK ENERGY INC	P	03/18/2016	02/16/2017	5,045	3,800	1,245	N/A	N/A	N/A	1,245
SECURITY	DIAMOND BACK ENERGY INC	P	03/16/2016	02/16/2017	15,032	11,057	3,975	N/A	N/A	N/A	3,975
SECURITY	DIAMOND HILL LONG-SHORT FUND	P	12/16/2016	09/13/2017	507,782	500,183	7,599	N/A	N/A	N/A	7,599
SECURITY	DIAMOND HILL LONG-SHORT FUND	P	04/28/2015	09/13/2017	2,835,328	2,681,920	153,408	N/A	N/A	N/A	153,408
SECURITY	DIAMOND HILL LONG-SHORT FUND	P	04/28/2015	09/13/2017	656,890	621,349	35,542	N/A	N/A	N/A	35,542
SECURITY	DICK'S SPORTING GOODS, INC	P	09/23/2016	02/17/2017	16,649	19,461	(2,812)	N/A	N/A	N/A	(2,812)
SECURITY	DICK'S SPORTING GOODS, INC	P	11/14/2016	02/08/2017	9,343	11,048	(1,705)	N/A	N/A	N/A	(1,705)
SECURITY	DICK'S SPORTING GOODS, INC	P	09/23/2016	02/08/2017	3,114	3,649	(535)	N/A	N/A	N/A	(535)
SECURITY	DIPLOMAT PHARMACY INC	P	12/18/2015	02/15/2017	3,216	7,039	(3,824)	N/A	N/A	N/A	(3,824)
SECURITY	DIPLOMAT PHARMACY INC	P	04/15/2016	02/15/2017	655	1,349	(694)	N/A	N/A	N/A	(694)
SECURITY	DIPLOMAT PHARMACY INC	P	04/04/2016	02/15/2017	538	1,096	(557)	N/A	N/A	N/A	(557)
SECURITY	DISCOVER FINANCIAL W/I	P	05/03/2016	01/13/2017	50,252	38,815	11,437	N/A	N/A	N/A	11,437
SECURITY	DISCOVER FINANCIAL W/I	P	12/18/2015	01/13/2017	25,485	18,797	6,688	N/A	N/A	N/A	6,688
SECURITY	DISCOVERY COMMUNICATIONS CL C	P	02/13/2017	05/03/2017	43,694	43,340	353	N/A	N/A	N/A	353
SECURITY	DISCOVERY COMMUNICATIONS COGT	P	05/18/2015	03/08/2017	39,038	38,823	215	N/A	N/A	N/A	215
SECURITY	DISCOVERY COMMUNICATIONS COGT	P	05/19/2015	03/08/2017	82,956	82,150	806	N/A	N/A	N/A	806
SECURITY	DISNEY WALT CO	P	12/18/2015	02/17/2017	15,394	15,098	296	N/A	N/A	N/A	296
SECURITY	DISNEY WALT CO	P	12/18/2015	02/08/2017	12,159	11,863	296	N/A	N/A	N/A	296
SECURITY	DNB ASA-SPONSOR ADR ADR SFDOL R59G6H2	P	11/04/2016	10/18/2017	8,658	6,338	2,321	N/A	N/A	N/A	2,321
SECURITY	DOLLAR GENERAL CORP	P	06/30/2016	10/31/2017	7,558	8,247	(688)	N/A	N/A	N/A	(688)
SECURITY	DOLLAR GENERAL CORP	P	02/13/2017	10/31/2017	8,389	7,766	623	N/A	N/A	N/A	623
SECURITY	DOLLAR GENERAL CORP	P	12/18/2015	10/31/2017	29,569	25,276	4,293	N/A	N/A	N/A	4,293
SECURITY	DOMINION RESOURCES INC SER A SR UNSECD	P	09/27/2016	09/15/2017	10,000	9,999	2	N/A	N/A	N/A	2
SECURITY	DOMINION RESOURCES INC SER A SR UNSECD	P	09/27/2016	09/15/2017	95,000	95,031	(31)	N/A	N/A	N/A	(31)
SECURITY	DOMINO'S PIZZA, INC	P	04/28/2016	02/16/2017	2,211	1,446	766	N/A	N/A	N/A	766
SECURITY	DOMINO'S PIZZA, INC	P	01/29/2016	02/16/2017	11,609	7,164	4,444	N/A	N/A	N/A	4,444
SECURITY	DOMINO'S PIZZA, INC	P	02/03/2016	02/16/2017	11,240	6,936	4,305	N/A	N/A	N/A	4,305
SECURITY	DOMINO'S PIZZA, INC	P	11/04/2016	02/17/2017	18,427	16,666	1,760	N/A	N/A	N/A	1,760
SECURITY	DOMINO'S PIZZA, INC	P	11/04/2016	02/08/2017	12,324	11,666	658	N/A	N/A	N/A	658
SECURITY	DORMAN PRODUCTS INC	P	12/18/2015	01/05/2017	367	231	136	N/A	N/A	N/A	136
SECURITY	DORMAN PRODUCTS INC	P	01/05/2017	01/13/2017	2,532	2,562	(30)	N/A	N/A	N/A	(30)
SECURITY	DORMAN PRODUCTS INC	P	01/05/2017	01/24/2017	2,646	2,705	(58)	N/A	N/A	N/A	(58)
SECURITY	DORMAN PRODUCTS INC	P	01/05/2017	01/25/2017	1,714	1,779	(65)	N/A	N/A	N/A	(65)
SECURITY	DORMAN PRODUCTS INC	P	01/05/2017	01/26/2017	3,251	3,416	(165)	N/A	N/A	N/A	(165)

(a) (b)		(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
		How Acquired			Gross Sales	Cost or		Fair Market			Losses
		P=Purchased	Date	Date Sold/	Price Less	Other Basis		Value as of			from
		D=Donated	Acquired	Matured	Expense of	and Expense	Gain	December	Adjusted	Excess of	column (j)
					Sale	of Sale	(Loss)	31, 1969	Cost Basis	(j) over (k)	and gains
											(excess (i)
											over (l))
Kind of	Description										
Property	Description										
SECURITY	DORMAN PRODUCTS INC	P	01/05/2017	01/30/2017	415	427	(12)	N/A	N/A	N/A	(12)
SECURITY	DORMAN PRODUCTS INC	P	12/18/2015	01/30/2017	3,601	2,402	1,199	N/A	N/A	N/A	1 199
SECURITY	DOUGLAS DYNAMICS INC	P	02/10/2017	04/25/2017	5,472	6,033	(561)	N/A	N/A	N/A	(561)
SECURITY	DOW CHEMICAL CO	P	09/07/2016	01/13/2017	10,916	10,251	665	N/A	N/A	N/A	665
SECURITY	DOW CHEMICAL CO	P	12/18/2015	01/13/2017	22,407	19,423	2,984	N/A	N/A	N/A	2 984
SECURITY	DOW CHEMICAL CO	P	02/04/2016	01/13/2017	14,938	12,298	2,640	N/A	N/A	N/A	2 640
SECURITY	DOW CHEMICAL CO	P	02/11/2016	02/17/2017	19,540	14,692	4,849	N/A	N/A	N/A	4 849
SECURITY	DOW CHEMICAL CO	P	12/18/2015	02/08/2017	14,425	11,953	2,472	N/A	N/A	N/A	2 472
SECURITY	DOWDUPONT INC	P	12/18/2015	09/12/2017	7	5	2	N/A	N/A	N/A	2
SECURITY	DR PEPPER SNAPPLE GROUP INC	P	08/03/2016	02/16/2017	3,273	3,384	(111)	N/A	N/A	N/A	(111)
SECURITY	DR PEPPER SNAPPLE GROUP INC	P	12/18/2015	02/16/2017	11,221	11,473	(252)	N/A	N/A	N/A	(252)
SECURITY	DR PEPPER SNAPPLE GROUP INC	P	12/18/2015	02/16/2017	10,566	10,743	(176)	N/A	N/A	N/A	(176)
SECURITY	DR PEPPER SNAPPLE GROUP INC	P	03/02/2016	02/16/2017	561	556	5	N/A	N/A	N/A	5
SECURITY	DR PEPPER SNAPPLE GROUP INC	P	12/18/2015	02/17/2017	12,100	12,021	79	N/A	N/A	N/A	79
SECURITY	DR PEPPER SNAPPLE GROUP INC	P	12/18/2015	02/08/2017	8,305	8,323	(18)	N/A	N/A	N/A	(18)
SECURITY	DREYFUS/STANDISH GLOBAL FIXED INCOME FUND	P	12/30/2016	09/01/2017	15,103	14,732	371	N/A	N/A	N/A	371
SECURITY	DREYFUS/STANDISH GLOBAL FIXED INCOME FUND	P	12/30/2016	09/01/2017	14,621	14,262	359	N/A	N/A	N/A	359
SECURITY	DREYFUS/STANDISH GLOBAL FIXED INCOME FUND	P	02/07/2017	09/01/2017	1,024,194	1,000,000	24,194	N/A	N/A	N/A	24 194
SECURITY	DREYFUS/STANDISH GLOBAL FIXED INCOME FUND	P	03/31/2017	09/01/2017	31,460	30,790	670	N/A	N/A	N/A	670
SECURITY	DREYFUS/STANDISH GLOBAL FIXED INCOME FUND	P	12/28/2015	09/01/2017	5,072,838	5,000,000	72,838	N/A	N/A	N/A	72 838
SECURITY	DREYFUS/STANDISH GLOBAL FIXED INCOME FUND	P	06/09/2017	09/01/2017	3,511,385	3,500,000	11,385	N/A	N/A	N/A	11 385
SECURITY	DRIEHAUS ACTIVE INCOME FUND FUND 640	P	04/28/2015	04/20/2017	4,500	4,688	(188)	N/A	N/A	N/A	(188)
SECURITY	DRIEHAUS ACTIVE INCOME FUND FUND 640	P	04/28/2015	04/26/2017	2,000,000	2,071,076	(71,076)	N/A	N/A	N/A	(71,076)
SECURITY	DRIEHAUS ACTIVE INCOME FUND FUND 640	P	04/30/2015	06/02/2017	461,323	482,000	(20,677)	N/A	N/A	N/A	(20 677)
SECURITY	DRIEHAUS ACTIVE INCOME FUND FUND 640	P	04/28/2015	06/02/2017	2,560,733	2,675,507	(114 774)	N/A	N/A	N/A	(114 774)
SECURITY	DRIEHAUS ACTIVE INCOME FUND FUND 640	P	04/28/2015	06/02/2017	2,839,943	2,967,232	(127,288)	N/A	N/A	N/A	(127 288)
SECURITY	DRIEHAUS ACTIVE INCOME FUND FUND 640	P	04/28/2015	07/26/2017	3,080,767	3,241,449	(160,682)	N/A	N/A	N/A	(160 682)
SECURITY	DRIEHAUS ACTIVE INCOME FUND FUND 640	P	04/30/2015	07/26/2017	2,787,608	2,933,000	(145,392)	N/A	N/A	N/A	(145 392)
SECURITY	DRILL-QUIP INC	P	09/12/2016	02/17/2017	8 693	7,473	1,220	N/A	N/A	N/A	1 220
SECURITY	DRILL-QUIP INC	P	09/12/2016	06/07/2017	6 908	7,693	(785)	N/A	N/A	N/A	(785)
SECURITY	DRILL-QUIP INC	P	09/12/2016	01/31/2017	28,738	24 617	4,121	N/A	N/A	N/A	4,121
SECURITY	DSW INC CL A	P	08/25/2016	11/06/2017	1,448	2,112	(664)	N/A	N/A	N/A	(664)
SECURITY	DSW INC CL A	P	12/18/2015	11/06/2017	3,165	4,175	(1,011)	N/A	N/A	N/A	(1 011)
SECURITY	DSW INC CL A	P	07/11/2016	11/06/2017	1,806	2,333	(527)	N/A	N/A	N/A	(527)
SECURITY	DSW INC CL A	P	01/05/2017	11/06/2017	6,490	7,598	(1,107)	N/A	N/A	N/A	(1 107)
SECURITY	DSW INC CL A	P	01/05/2017	11/17/2017	10,552	11,491	(939)	N/A	N/A	N/A	(939)
SECURITY	DSW INC CL A	P	01/05/2017	11/22/2017	12,477	11,846	630	N/A	N/A	N/A	630
SECURITY	DTE ENERGY CO	P	08/12/2016	01/13/2017	31,241	30,887	354	N/A	N/A	N/A	354
SECURITY	DTE ENERGY CO	P	09/07/2016	01/13/2017	7,810	7,566	244	N/A	N/A	N/A	244
SECURITY	DYCOM INDUSTRIES INC	P	02/10/2017	04/25/2017	11,576	8,417	3 159	N/A	N/A	N/A	3 159
SECURITY	DYCOM INDUSTRIES INC	P	02/10/2017	03/16/2017	2,493	2,045	447	N/A	N/A	N/A	447
SECURITY	E.ON SE ADR	P	02/17/2016	07/07/2017	9,333	9,710	(376)	N/A	N/A	N/A	(376)
SECURITY	EAGLE BANCORP INC	P	12/18/2015	09/26/2017	7,333	5,889	1,444	N/A	N/A	N/A	1 444
SECURITY	EAGLE BANCORP INC	P	01/05/2017	06/27/2017	1,048	1,020	28	N/A	N/A	N/A	28
SECURITY	EAGLE BANCORP INC	P	01/05/2017	06/28/2017	6,667	6,538	130	N/A	N/A	N/A	130
SECURITY	EAGLE BANCORP INC	P	01/05/2017	06/29/2017	5,840	5,698	141	N/A	N/A	N/A	141
SECURITY	EAGLE BANCORP INC	P	01/05/2017	07/19/2017	2,522	2,459	63	N/A	N/A	N/A	63
SECURITY	EAGLE BANCORP INC	P	01/05/2017	07/20/2017	1,782	1,739	42	N/A	N/A	N/A	42
SECURITY	EAGLE BANCORP INC	P	01/05/2017	07/31/2017	16,718	16,015	703	N/A	N/A	N/A	703
SECURITY	EAGLE BANCORP INC	P	01/05/2017	09/22/2017	5,826	5,518	308	N/A	N/A	N/A	308
SECURITY	EAGLE BANCORP INC	P	12/18/2015	09/22/2017	2,850	2,285	565	N/A	N/A	N/A	565
SECURITY	EAGLE PHARMACEUTICALS INC	P	02/10/2017	03/31/2017	3,850	3,384	466	N/A	N/A	N/A	466
SECURITY	EAST WEST BANCORP INC	P	12/18/2015	02/16/2017	38,582	30,453	8,129	N/A	N/A	N/A	8 129

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of		How Acquired			Gross Sales	Cost or		Fair Market			Losses
Property	Description	P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Price Less Expense of	Other Basis of Sale	Gain (Loss)	Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	from column (j) and gains (excess (i) over (l))
SECURITY	EATON CORP PLC SEDOL B8KQN82	P	12/03/2012	06/09/2017	4,613,883	2,621,661	1,992,222	N/A	N/A	N/A	1,992,222
SECURITY	EATON VANCE GLOBAL MACRO ABSOLUTE RETURN FUND	P	04/28/2015	03/23/2017	2,589,973	2,653,844	(63,871)	N/A	N/A	N/A	(63,871)
SECURITY	EATON VANCE GLOBAL MACRO ABSOLUTE RETURN FUND	P	04/28/2015	03/23/2017	7,999,491	8,196,763	(197,272)	N/A	N/A	N/A	(197,272)
SECURITY	EATON VANCE GLOBAL MACRO ABSOLUTE RETURN FUND	P	04/30/2015	03/23/2017	467,627	477,634	(10,007)	N/A	N/A	N/A	(10,007)
SECURITY	EATON VANCE GLOBAL MACRO ABSOLUTE RETURN FUND	P	12/28/2015	03/23/2017	13,893,246	13,873,155	20,091	N/A	N/A	N/A	20,091
SECURITY	EATON VANCE GLOBAL MACRO ABSOLUTE RETURN FUND	P	04/30/2015	03/23/2017	2,845,541	2,753,528	92,013	N/A	N/A	N/A	92,013
SECURITY	EDWARDS LIFESCIENCES CORP	P	07/27/2016	02/16/2017	3,054	3,054	0	N/A	N/A	N/A	0
SECURITY	EDWARDS LIFESCIENCES CORP	P	06/08/2016	02/16/2017	3,683	3,683	0	N/A	N/A	N/A	0
SECURITY	EDWARDS LIFESCIENCES CORP	P	06/22/2016	02/16/2017	4,491	4,491	0	N/A	N/A	N/A	0
SECURITY	EDWARDS LIFESCIENCES CORP	P	01/28/2016	02/16/2017	5,209	4,476	733	N/A	N/A	N/A	733
SECURITY	EDWARDS LIFESCIENCES CORP	P	01/20/2016	02/16/2017	12,575	10,200	2,375	N/A	N/A	N/A	2,375
SECURITY	EDWARDS LIFESCIENCES CORP	P	12/18/2015	02/17/2017	13,449	11,977	1,471	N/A	N/A	N/A	1,471
SECURITY	EDWARDS LIFESCIENCES CORP	P	07/27/2016	05/30/2017	3,861	3,926	(66)	N/A	N/A	N/A	(66)
SECURITY	EDWARDS LIFESCIENCES CORP	P	06/08/2016	05/30/2017	4,655	4,186	469	N/A	N/A	N/A	469
SECURITY	EDWARDS LIFESCIENCES CORP	P	06/22/2016	05/30/2017	5,677	4,962	715	N/A	N/A	N/A	715
SECURITY	EDWARDS LIFESCIENCES CORP	P	03/08/2017	05/30/2017	43,716	34,739	8,977	N/A	N/A	N/A	8,977
SECURITY	EDWARDS LIFESCIENCES CORP	P	12/18/2015	02/08/2017	9,936	8,783	1,153	N/A	N/A	N/A	1,153
SECURITY	EL PASO PIPELINE PART OF CO GUARNT	P	11/24/2014	03/08/2017	44,419	45,769	(1,350)	N/A	N/A	N/A	(1,350)
SECURITY	EMCOR GROUP INC	P	12/18/2015	01/05/2017	570	380	190	N/A	N/A	N/A	190
SECURITY	EMCOR GROUP INC	P	01/05/2017	12/12/2017	12,901	11,719	1,181	N/A	N/A	N/A	1,181
SECURITY	EMERSON ELECTRIC CO	P	09/12/2016	02/17/2017	6,816	5,580	1,236	N/A	N/A	N/A	1,236
SECURITY	EMERSON ELECTRIC CO	P	10/31/2016	02/17/2017	2,421	1,920	501	N/A	N/A	N/A	501
SECURITY	EMERSON ELECTRIC CO	P	10/31/2016	10/12/2017	6,643	5,254	1,388	N/A	N/A	N/A	1,388
SECURITY	EMERSON ELECTRIC CO	P	10/17/2016	10/12/2017	11,177	8,744	2,433	N/A	N/A	N/A	2,433
SECURITY	EMERSON ELECTRIC CO	P	09/12/2016	02/06/2017	10,196	9,074	1,122	N/A	N/A	N/A	1,122
SECURITY	EMERSON ELECTRIC CO	P	09/12/2016	02/14/2017	10,950	9,126	1,824	N/A	N/A	N/A	1,824
SECURITY	EMPLOYERS HOLDINGS INC	P	02/10/2017	04/25/2017	4,234	4,080	153	N/A	N/A	N/A	153
SECURITY	EMPLOYERS HOLDINGS INC	P	02/10/2017	03/31/2017	3,749	3,713	36	N/A	N/A	N/A	36
SECURITY	ENDOLOGIX INC	P	08/04/2016	02/15/2017	1,702	3,018	(1,316)	N/A	N/A	N/A	(1,316)
SECURITY	ENDOLOGIX INC	P	12/18/2015	02/15/2017	3,466	4,935	(1,469)	N/A	N/A	N/A	(1,469)
SECURITY	ENDOLOGIX INC	P	12/13/2016	02/15/2017	1,070	970	99	N/A	N/A	N/A	99
SECURITY	ENERGY TRANSFER PARTNERS CALL 12/15/2024 @ 100.000 UNSC	P	03/05/2015	03/08/2017	44,771	44,963	(192)	N/A	N/A	N/A	(192)
SECURITY	ENERGY TRANSFER PARTNERS LP	P	10/01/2012	04/05/2017	273,070	(4,768)	277,838	N/A	N/A	N/A	277,838
SECURITY	ENERSYS	P	02/10/2017	04/25/2017	4,480	4,462	17	N/A	N/A	N/A	17
SECURITY	ENPRO INDUSTRIES INC	P	01/05/2017	12/06/2017	12,398	9,713	2,685	N/A	N/A	N/A	2,685
SECURITY	ENPRO INDUSTRIES INC	P	01/05/2017	12/12/2017	14,017	10,747	3,271	N/A	N/A	N/A	3,271
SECURITY	ENTERPRISE PRODUCTS OPER COGT	P	05/04/2015	11/24/2017	24,985	24,970	15	N/A	N/A	N/A	15
SECURITY	ENTERPRISE PRODUCTS OPER COGT	P	09/02/2015	11/24/2017	24,985	24,815	170	N/A	N/A	N/A	170
SECURITY	ENTERPRISE PRODUCTS OPER COGT	P	09/02/2015	11/24/2017	14,991	14,883	108	N/A	N/A	N/A	108
SECURITY	ENVESTNET INC	P	12/18/2015	02/15/2017	8,352	6,501	1,851	N/A	N/A	N/A	1,851
SECURITY	EQT CORP SR NOTES	P	06/26/2014	03/03/2017	75,367	76,518	(1,151)	N/A	N/A	N/A	(1,151)
SECURITY	EQT CORP SR NOTES	P	06/25/2014	03/03/2017	26,917	27,201	(285)	N/A	N/A	N/A	(285)
SECURITY	EQT CORP SR NOTES	P	11/26/2014	03/03/2017	10,767	10,817	(50)	N/A	N/A	N/A	(50)
SECURITY	EQUIFAX INC	P	09/07/2016	01/06/2017	7,132	8,112	(980)	N/A	N/A	N/A	(980)
SECURITY	EQUIFAX INC	P	12/18/2015	01/06/2017	2,377	2,222	156	N/A	N/A	N/A	156
SECURITY	EQUIFAX INC	P	12/18/2015	01/13/2017	35,870	33,326	2,544	N/A	N/A	N/A	2,544
SECURITY	EQUIFAX INC	P	02/18/2016	02/17/2017	15,669	12,781	2,888	N/A	N/A	N/A	2,888
SECURITY	EQUIFAX INC	P	12/18/2015	02/08/2017	9,589	8,887	702	N/A	N/A	N/A	702
SECURITY	ESSENT GROUP LTD SEDOL BFWGXR8	P	03/28/2017	04/25/2017	9,897	9,084	813	N/A	N/A	N/A	813
SECURITY	ESSENT GROUP LTD SEDOL BFWGXR8	P	03/29/2017	04/25/2017	1,863	1,695	168	N/A	N/A	N/A	168
SECURITY	ETHAN ALLEN INTERIORS INC	P	01/05/2017	01/18/2017	4,769	5,724	(955)	N/A	N/A	N/A	(955)
SECURITY	ETHAN ALLEN INTERIORS INC	P	01/05/2017	01/24/2017	3,752	4,358	(606)	N/A	N/A	N/A	(606)
SECURITY	ETHAN ALLEN INTERIORS INC	P	01/05/2017	01/25/2017	4,971	5,687	(716)	N/A	N/A	N/A	(716)

(a)		(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
			How Acquired	Date	Date Sold/	Gross Sales	Cost or	Fair Market				Losses
			P=Purchased	Acquired	Matured	Price Less	Other Basis	Value as of		Adjusted	Excess of	from
			D=Donated			Expense of	and Expense	December		Cost Basis	(j) over (k)	column (j)
						Sale	of Sale	(Loss)	31, 1969			and gains
												(excess (i)
												over (l))
Kind of	Property	Description										
SECURITY	EURONET WORLDWIDE INC		P	06/24/2016	02/16/2017	1,036	948	87	N/A	N/A	N/A	87
SECURITY	EURONET WORLDWIDE INC		P	12/18/2015	02/16/2017	15,454	14,007	1,447	N/A	N/A	N/A	1,447
SECURITY	EURONET WORLDWIDE INC		P	12/18/2015	02/16/2017	5,337	4,783	554	N/A	N/A	N/A	554
SECURITY	EURONET WORLDWIDE INC		P	02/22/2016	02/16/2017	3,903	3,204	699	N/A	N/A	N/A	699
SECURITY	EURONET WORLDWIDE INC		P	02/11/2016	02/16/2017	7,727	5,598	2,129	N/A	N/A	N/A	2,129
SECURITY	EURONET WORLDWIDE INC		P	02/10/2017	04/25/2017	11,370	10,612	758	N/A	N/A	N/A	758
SECURITY	EURONET WORLDWIDE INC		P	01/11/2016	02/07/2017	6,377	6,626	(249)	N/A	N/A	N/A	(249)
SECURITY	EURONET WORLDWIDE INC		P	06/24/2016	02/07/2017	283	292	(8)	N/A	N/A	N/A	(8)
SECURITY	EVERSOURCE ENERGY		P	10/06/2016	05/19/2017	9,143	7,969	1,174	N/A	N/A	N/A	1,174
SECURITY	EVERSOURCE ENERGY		P	12/05/2016	05/19/2017	1,684	1,433	251	N/A	N/A	N/A	251
SECURITY	EVERSOURCE ENERGY		P	12/05/2016	06/28/2017	9,252	7,625	1,627	N/A	N/A	N/A	1,627
SECURITY	EVERTEC INC SEDOL B7KY3Z6		P	02/10/2017	04/25/2017	7,852	8,624	(772)	N/A	N/A	N/A	(772)
SECURITY	EXACT SCIFNCES CORP		P	02/10/2017	04/25/2017	4,393	3,277	1,117	N/A	N/A	N/A	1,117
SECURITY	EXAR CORP		P	02/10/2017	04/25/2017	7,679	6,393	1,286	N/A	N/A	N/A	1,286
SECURITY	EXELIXIS INC COM		P	02/10/2017	04/25/2017	8,850	9,410	(560)	N/A	N/A	N/A	(560)
SECURITY	EXELON CORPORATION		P	10/06/2016	03/07/2017	8,967	7,948	1,019	N/A	N/A	N/A	1,019
SECURITY	EXLSERVICE HOLDINGS INC		P	02/10/2017	04/25/2017	10,199	10,078	121	N/A	N/A	N/A	121
SECURITY	EXLSERVICE HOLDINGS INC		P	03/31/2017	07/06/2017	2,994	2,642	352	N/A	N/A	N/A	352
SECURITY	EXLSERVICE HOLDINGS INC		P	04/03/2017	07/06/2017	980	846	134	N/A	N/A	N/A	134
SECURITY	EXLSERVICE HOLDINGS INC		P	03/30/2017	07/06/2017	2,830	2,439	391	N/A	N/A	N/A	391
SECURITY	EXLSERVICE HOLDINGS INC		P	03/29/2017	07/06/2017	2,232	1,919	313	N/A	N/A	N/A	313
SECURITY	EXLSERVICE HOLDINGS INC		P	03/24/2017	07/06/2017	816	698	119	N/A	N/A	N/A	119
SECURITY	EXLSERVICE HOLDINGS INC		P	03/24/2017	07/13/2017	2,515	2,140	375	N/A	N/A	N/A	375
SECURITY	EXLSERVICE HOLDINGS INC		P	03/27/2017	07/13/2017	219	185	33	N/A	N/A	N/A	33
SECURITY	EXLSERVICE HOLDINGS INC		P	03/27/2017	07/21/2017	2,496	2,132	363	N/A	N/A	N/A	363
SECURITY	EXLSERVICE HOLDINGS INC		P	03/28/2017	07/21/2017	868	740	128	N/A	N/A	N/A	128
SECURITY	EXLSERVICE HOLDINGS INC		P	03/28/2017	07/31/2017	2,821	2,358	463	N/A	N/A	N/A	463
SECURITY	EXLSERVICE HOLDINGS INC		P	03/23/2017	07/31/2017	3,374	2,807	567	N/A	N/A	N/A	567
SECURITY	EXLSERVICE HOLDINGS INC		P	03/21/2017	07/31/2017	3,540	2,938	602	N/A	N/A	N/A	602
SECURITY	EXLSERVICE HOLDINGS INC		P	03/22/2017	07/31/2017	9,679	8,026	1,653	N/A	N/A	N/A	1,653
SECURITY	EXLSERVICE HOLDINGS INC		P	03/22/2017	08/22/2017	9,489	7,842	1,647	N/A	N/A	N/A	1,647
SECURITY	EXPRESS SCRIPTS HLDG CO		P	12/18/2015	02/21/2017	24,355	30,105	(5,750)	N/A	N/A	N/A	(5,750)
SECURITY	EXPRESS SCRIPTS HLDG CO		P	02/19/2016	02/21/2017	14,457	14,213	244	N/A	N/A	N/A	244
SECURITY	EXPRESS SCRIPTS HLDG CO		P	12/18/2015	03/13/2017	29,082	36,717	(7,635)	N/A	N/A	N/A	(7,635)
SECURITY	EXPRESS SCRIPTS HLDG CO		P	02/19/2016	03/13/2017	17,263	17,334	(71)	N/A	N/A	N/A	(71)
SECURITY	EXPRESS SCRIPTS HOLDING CALL 12/01/2026 @ 100 000 COGT		P	01/19/2017	07/17/2017	83,456	79,699	3,756	N/A	N/A	N/A	3,756
SECURITY	EXXON MOBIL CORP		P	12/18/2015	01/13/2017	65,294	58,256	7,038	N/A	N/A	N/A	7,038
SECURITY	EXXON MOBIL CORP		P	07/21/1983	05/30/2017	3,979,565	211,056	3,768,510	N/A	N/A	N/A	3,768,510
SECURITY	EXXON MOBIL CORPORATION UNSC		P	08/18/2016	03/15/2017	70,000	70,039	(39)	N/A	N/A	N/A	(39)
SECURITY	FACEBOOK INC A		P	09/14/2016	02/08/2017	6,571	6,414	157	N/A	N/A	N/A	157
SECURITY	FACEBOOK INC A		P	05/09/2016	02/08/2017	22,343	20,310	2,032	N/A	N/A	N/A	2,032
SECURITY	FACEBOOK INC A		P	02/01/2016	02/08/2017	7,886	6,908	977	N/A	N/A	N/A	977
SECURITY	FACTSET RESH SYS INC		P	01/06/2017	02/17/2017	12,501	11,977	524	N/A	N/A	N/A	524
SECURITY	FACTSET RESH SYS INC		P	01/06/2017	02/08/2017	10,531	10,266	265	N/A	N/A	N/A	265
SECURITY	FAIR ISAAC CORPORATION		P	02/10/2017	04/25/2017	11,910	11,701	209	N/A	N/A	N/A	209
SECURITY	FANUC CORP ADR		P	12/18/2015	01/09/2017	20,532	20,990	(459)	N/A	N/A	N/A	(459)
SECURITY	FASTENAL CO		P	11/18/2016	02/21/2017	39,417	35,227	4,190	N/A	N/A	N/A	4,190
SECURITY	FASTENAL CO		P	05/05/2017	05/30/2017	24,989	25,928	(939)	N/A	N/A	N/A	(939)
SECURITY	FASTENAL CO		P	11/18/2016	05/30/2017	42,384	43,080	(696)	N/A	N/A	N/A	(696)
SECURITY	FASTENAL CO		P	05/03/2017	10/27/2017	9,310	8,998	312	N/A	N/A	N/A	312
SECURITY	FEDERAL HOME LN MTG CORP SERIFS 2675 CLASS CK		P	02/04/2014	01/17/2017	1,850	1,945	(95)	N/A	N/A	N/A	(95)
SECURITY	FEDERAL HOME LN MTG CORP SERIFS 2675 CLASS CK		P	02/04/2014	02/15/2017	1,667	1,752	(85)	N/A	N/A	N/A	(85)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 2675 CLASS CK		P	02/04/2014	03/15/2017	1,611	1,693	(82)	N/A	N/A	N/A	(82)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/ Matured	Gross Sales Price Less Expense of	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (i) over (l))
		P=Purchased D=Donated	Acquired		Sale						
SECURITY	FEDERAL HOME LN MTG CORP SERIES 2675 CLASS CK	P	02/04/2014	07/17/2017	1,343	1,412	(69)	N/A	N/A	N/A	(69)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 2675 CLASS CK	P	02/04/2014	10/16/2017	1,184	1,245	(61)	N/A	N/A	N/A	(61)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 2675 CLASS CK	P	02/04/2014	11/15/2017	1,152	1,211	(59)	N/A	N/A	N/A	(59)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 2675 CLASS CK	P	02/04/2014	04/14/2017	1,628	1,711	(83)	N/A	N/A	N/A	(83)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 2675 CLASS CK	P	02/04/2014	06/15/2017	1,343	1,412	(69)	N/A	N/A	N/A	(69)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 2675 CLASS CK	P	02/04/2014	08/15/2017	1,195	1,256	(61)	N/A	N/A	N/A	(61)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 2675 CLASS CK	P	02/04/2014	09/15/2017	1,184	1,245	(61)	N/A	N/A	N/A	(61)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 2675 CLASS CK	P	02/04/2014	12/15/2017	1,190	1,251	(61)	N/A	N/A	N/A	(61)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 3564 CLASS JA	P	07/08/2013	01/17/2017	931	979	(48)	N/A	N/A	N/A	(48)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 3564 CLASS JA	P	07/08/2013	02/15/2017	1,046	1,100	(54)	N/A	N/A	N/A	(54)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 3564 CLASS JA	P	07/08/2013	03/15/2017	952	1,001	(49)	N/A	N/A	N/A	(49)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 3564 CLASS JA	P	07/08/2013	05/15/2017	963	1,013	(50)	N/A	N/A	N/A	(50)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 3564 CLASS JA	P	07/08/2013	07/17/2017	868	912	(45)	N/A	N/A	N/A	(45)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 3564 CLASS JA	P	07/08/2013	10/16/2017	692	728	(36)	N/A	N/A	N/A	(36)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 3564 CLASS JA	P	07/08/2013	11/15/2017	620	652	(32)	N/A	N/A	N/A	(32)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 3564 CLASS JA	P	07/08/2013	04/14/2017	802	843	(41)	N/A	N/A	N/A	(41)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 3564 CLASS JA	P	07/08/2013	06/15/2017	831	874	(43)	N/A	N/A	N/A	(43)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 3564 CLASS JA	P	07/08/2013	08/15/2017	779	819	(40)	N/A	N/A	N/A	(40)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 3564 CLASS JA	P	07/08/2013	09/15/2017	730	768	(38)	N/A	N/A	N/A	(38)
SECURITY	FEDERAL HOME LN MTG CORP SERIES 3564 CLASS JA	P	07/08/2013	12/15/2017	676	711	(35)	N/A	N/A	N/A	(35)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07230	P	06/17/2013	01/17/2017	3,233	3,236	(3)	N/A	N/A	N/A	(3)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07230	P	06/17/2013	02/15/2017	1,975	1,977	(2)	N/A	N/A	N/A	(2)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07230	P	06/17/2013	03/15/2017	1,846	1,848	(1)	N/A	N/A	N/A	(1)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07230	P	06/17/2013	06/15/2017	2,691	2,693	(2)	N/A	N/A	N/A	(2)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07230	P	06/17/2013	10/16/2017	2,883	2,886	(2)	N/A	N/A	N/A	(2)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07230	P	06/17/2013	11/15/2017	2,943	2,945	(2)	N/A	N/A	N/A	(2)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07230	P	06/17/2013	04/14/2017	2,744	2,746	(2)	N/A	N/A	N/A	(2)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07230	P	06/17/2013	05/15/2017	2,545	2,547	(2)	N/A	N/A	N/A	(2)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07230	P	06/17/2013	07/17/2017	1,805	1,807	(1)	N/A	N/A	N/A	(1)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07230	P	06/17/2013	09/15/2017	2,044	2,045	(2)	N/A	N/A	N/A	(2)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07230	P	06/17/2013	08/15/2017	2,664	2,666	(2)	N/A	N/A	N/A	(2)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07230	P	06/17/2013	12/15/2017	2,751	2,753	(2)	N/A	N/A	N/A	(2)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07801	P	11/20/2014	01/17/2017	3,398	3,626	(228)	N/A	N/A	N/A	(228)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07801	P	11/20/2014	02/15/2017	2,417	2,579	(162)	N/A	N/A	N/A	(162)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07801	P	11/20/2014	03/15/2017	1,763	1,881	(118)	N/A	N/A	N/A	(118)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07801	P	11/20/2014	06/15/2017	3,039	3,242	(204)	N/A	N/A	N/A	(204)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07801	P	11/20/2014	10/16/2017	2,388	2,548	(160)	N/A	N/A	N/A	(160)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07801	P	11/20/2014	11/15/2017	2,467	2,632	(166)	N/A	N/A	N/A	(166)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07801	P	11/20/2014	04/14/2017	2,355	2,513	(158)	N/A	N/A	N/A	(158)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07801	P	11/20/2014	05/15/2017	2,357	2,515	(158)	N/A	N/A	N/A	(158)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07801	P	11/20/2014	09/15/2017	2,833	3,023	(190)	N/A	N/A	N/A	(190)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07801	P	11/20/2014	08/15/2017	2,340	2,497	(157)	N/A	N/A	N/A	(157)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07801	P	11/20/2014	07/17/2017	3,143	3,354	(211)	N/A	N/A	N/A	(211)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G07801	P	11/20/2014	12/15/2017	1,757	1,875	(118)	N/A	N/A	N/A	(118)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G08451	P	07/02/2014	01/17/2017	4,868	5,267	(398)	N/A	N/A	N/A	(398)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G08451	P	07/02/2014	02/15/2017	2,565	2,774	(210)	N/A	N/A	N/A	(210)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G08451	P	07/02/2014	03/15/2017	852	922	(70)	N/A	N/A	N/A	(70)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G08451	P	07/02/2014	06/15/2017	2,669	2,887	(218)	N/A	N/A	N/A	(218)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G08451	P	07/02/2014	10/16/2017	4,063	4,395	(332)	N/A	N/A	N/A	(332)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G08451	P	07/02/2014	11/15/2017	1,000	1,082	(82)	N/A	N/A	N/A	(82)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G08451	P	07/02/2014	04/14/2017	1,661	1,796	(136)	N/A	N/A	N/A	(136)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G08451	P	07/02/2014	05/15/2017	2,057	2,225	(168)	N/A	N/A	N/A	(168)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G08451	P	07/02/2014	09/15/2017	2,188	2,368	(179)	N/A	N/A	N/A	(179)



(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (i) over (l))
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G08451	P	07/02/2014	07/17/2017	874	945	(72)	N/A	N/A	N/A	(72)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G08451	P	07/02/2014	12/15/2017	2,125	2,299	(174)	N/A	N/A	N/A	(174)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G15865	P	08/17/2016	01/17/2017	2,205	2,317	(112)	N/A	N/A	N/A	(112)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G15865	P	08/17/2016	02/15/2017	1,850	1,945	(94)	N/A	N/A	N/A	(94)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G15865	P	08/17/2016	03/15/2017	1,833	1,926	(94)	N/A	N/A	N/A	(94)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G15865	P	08/17/2016	05/15/2017	2,453	2,578	(125)	N/A	N/A	N/A	(125)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G15865	P	08/17/2016	07/17/2017	2,086	2,192	(106)	N/A	N/A	N/A	(106)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G15865	P	08/17/2016	10/16/2017	1,799	1,891	(92)	N/A	N/A	N/A	(92)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G15865	P	08/17/2016	11/15/2017	2,808	2,951	(143)	N/A	N/A	N/A	(143)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G15865	P	08/17/2016	04/14/2017	1,572	1,652	(80)	N/A	N/A	N/A	(80)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G15865	P	08/17/2016	06/15/2017	1,538	1,616	(78)	N/A	N/A	N/A	(78)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G15865	P	08/17/2016	08/15/2017	1,827	1,920	(93)	N/A	N/A	N/A	(93)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G15865	P	08/17/2016	09/15/2017	2,492	2,619	(127)	N/A	N/A	N/A	(127)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL G15865	P	08/17/2016	12/15/2017	1,833	1,926	(94)	N/A	N/A	N/A	(94)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL J20832	P	05/19/2017	07/17/2017	2,794	2,842	(48)	N/A	N/A	N/A	(48)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL J20832	P	05/19/2017	10/16/2017	3,077	3,130	(53)	N/A	N/A	N/A	(53)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL J20832	P	05/19/2017	11/15/2017	2,403	2,444	(41)	N/A	N/A	N/A	(41)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL J20832	P	05/19/2017	06/15/2017	2,458	2,500	(42)	N/A	N/A	N/A	(42)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL J20832	P	05/19/2017	08/15/2017	3,095	3,148	(53)	N/A	N/A	N/A	(53)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL J20832	P	05/19/2017	09/15/2017	3,009	3,061	(52)	N/A	N/A	N/A	(52)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL J20832	P	05/19/2017	12/15/2017	2,272	2,311	(39)	N/A	N/A	N/A	(39)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL V61611	P	10/17/2017	11/15/2017	1,788	1,839	(51)	N/A	N/A	N/A	(51)
SECURITY	FEDERAL HOME LOAN MTG CORP GOLD POOL V61611	P	10/17/2017	12/15/2017	1,741	1,791	(50)	N/A	N/A	N/A	(50)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 2574 CLASS HP	P	01/14/2014	01/17/2017	2,287	2,431	(144)	N/A	N/A	N/A	(144)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 2574 CLASS HP	P	01/14/2014	02/15/2017	2,139	2,274	(135)	N/A	N/A	N/A	(135)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 2574 CLASS HP	P	01/14/2014	03/15/2017	2,028	2,156	(128)	N/A	N/A	N/A	(128)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 2574 CLASS HP	P	01/14/2014	05/15/2017	1,755	1,866	(111)	N/A	N/A	N/A	(111)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 2574 CLASS HP	P	01/14/2014	07/17/2017	1,748	1,858	(110)	N/A	N/A	N/A	(110)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 2574 CLASS HP	P	01/14/2014	10/16/2017	1,285	1,366	(81)	N/A	N/A	N/A	(81)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 2574 CLASS HP	P	01/14/2014	11/15/2017	1,177	1,251	(74)	N/A	N/A	N/A	(74)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 2574 CLASS HP	P	01/14/2014	04/14/2017	1,397	1,485	(88)	N/A	N/A	N/A	(88)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 2574 CLASS HP	P	01/14/2014	06/15/2017	1,731	1,840	(109)	N/A	N/A	N/A	(109)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 2574 CLASS HP	P	01/14/2014	08/15/2017	1,549	1,646	(98)	N/A	N/A	N/A	(98)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 2574 CLASS HP	P	01/14/2014	09/15/2017	1,470	1,562	(93)	N/A	N/A	N/A	(93)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 2574 CLASS HP	P	01/14/2014	12/15/2017	1,236	1,314	(78)	N/A	N/A	N/A	(78)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3684 CLASS CM	P	12/11/2013	01/17/2017	1,633	1,683	(51)	N/A	N/A	N/A	(51)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3684 CLASS CM	P	12/11/2013	02/15/2017	1,149	1,184	(36)	N/A	N/A	N/A	(36)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3684 CLASS CM	P	12/11/2013	03/15/2017	1,294	1,334	(40)	N/A	N/A	N/A	(40)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3684 CLASS CM	P	12/11/2013	05/15/2017	1,140	1,175	(35)	N/A	N/A	N/A	(35)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3684 CLASS CM	P	12/11/2013	07/17/2017	1,379	1,422	(43)	N/A	N/A	N/A	(43)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3684 CLASS CM	P	12/11/2013	10/16/2017	1,122	1,156	(35)	N/A	N/A	N/A	(35)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3684 CLASS CM	P	12/11/2013	11/15/2017	1,015	1,047	(32)	N/A	N/A	N/A	(32)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3684 CLASS CM	P	12/11/2013	04/14/2017	1,431	1,476	(44)	N/A	N/A	N/A	(44)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3684 CLASS CM	P	12/11/2013	06/15/2017	1,339	1,381	(42)	N/A	N/A	N/A	(42)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3684 CLASS CM	P	12/11/2013	08/15/2017	1,365	1,408	(42)	N/A	N/A	N/A	(42)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3684 CLASS CM	P	12/11/2013	09/15/2017	1,471	1,517	(46)	N/A	N/A	N/A	(46)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3693 CLASS RD	P	12/11/2013	12/15/2017	882	910	(27)	N/A	N/A	N/A	(27)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3693 CLASS RD	P	04/21/2016	01/17/2017	2,524	2,629	(105)	N/A	N/A	N/A	(105)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3693 CLASS RD	P	04/21/2016	02/15/2017	1,740	1,812	(72)	N/A	N/A	N/A	(72)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3693 CLASS RD	P	04/21/2016	03/15/2017	2,140	2,229	(89)	N/A	N/A	N/A	(89)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3693 CLASS RD	P	04/21/2016	05/15/2017	1,312	1,366	(54)	N/A	N/A	N/A	(54)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3693 CLASS RD	P	04/21/2016	07/17/2017	1,737	1,809	(72)	N/A	N/A	N/A	(72)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3693 CLASS RD	P	04/21/2016	10/16/2017	1,986	2,068	(82)	N/A	N/A	N/A	(82)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (i) over (l))
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3693 CLASS BD	P	04/21/2016	04/20/2017	2,714	2,827	(112)	N/A	N/A	N/A	(112)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3693 CLASS BD	P	04/21/2016	06/15/2017	1,898	1,976	(79)	N/A	N/A	N/A	(79)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3693 CLASS BD	P	04/21/2016	08/15/2017	1,381	1,438	(57)	N/A	N/A	N/A	(57)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3693 CLASS BD	P	04/21/2016	09/15/2017	1,813	1,888	(75)	N/A	N/A	N/A	(75)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3693 CLASS BD	P	04/21/2016	12/15/2017	2,704	2,816	(112)	N/A	N/A	N/A	(112)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3741 CLASS PA	P	06/02/2014	01/17/2017	2,589	2,653	(64)	N/A	N/A	N/A	(64)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3741 CLASS PA	P	06/02/2014	02/15/2017	2,575	2,639	(64)	N/A	N/A	N/A	(64)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3741 CLASS PA	P	06/02/2014	03/15/2017	2,307	2,364	(57)	N/A	N/A	N/A	(57)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3741 CLASS PA	P	06/02/2014	05/15/2017	1,998	2,047	(49)	N/A	N/A	N/A	(49)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3741 CLASS PA	P	06/02/2014	07/17/2017	2,894	2,965	(72)	N/A	N/A	N/A	(72)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3741 CLASS PA	P	06/02/2014	10/16/2017	2,463	2,524	(61)	N/A	N/A	N/A	(61)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3741 CLASS PA	P	06/02/2014	11/15/2017	2,013	2,063	(50)	N/A	N/A	N/A	(50)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3741 CLASS PA	P	06/02/2014	04/14/2017	1,700	1,742	(42)	N/A	N/A	N/A	(42)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3741 CLASS PA	P	06/02/2014	06/15/2017	2,327	2,385	(58)	N/A	N/A	N/A	(58)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3741 CLASS PA	P	06/02/2014	08/15/2017	3,927	4,024	(97)	N/A	N/A	N/A	(97)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3741 CLASS PA	P	06/02/2014	09/15/2017	2,477	2,538	(61)	N/A	N/A	N/A	(61)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3741 CLASS PA	P	06/02/2014	12/15/2017	2,504	2,566	(62)	N/A	N/A	N/A	(62)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3790 CLASS PA	P	07/10/2013	01/17/2017	1,842	1,962	(119)	N/A	N/A	N/A	(119)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3790 CLASS PA	P	07/10/2013	02/15/2017	1,715	1,826	(111)	N/A	N/A	N/A	(111)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3790 CLASS PA	P	07/10/2013	03/15/2017	1,289	1,373	(83)	N/A	N/A	N/A	(83)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3790 CLASS PA	P	07/10/2013	05/15/2017	2,194	2,336	(142)	N/A	N/A	N/A	(142)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3790 CLASS PA	P	07/10/2013	07/17/2017	2,085	2,220	(135)	N/A	N/A	N/A	(135)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3790 CLASS PA	P	07/10/2013	10/16/2017	1,754	1,867	(113)	N/A	N/A	N/A	(113)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3790 CLASS PA	P	07/10/2013	11/15/2017	1,744	1,857	(113)	N/A	N/A	N/A	(113)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3790 CLASS PA	P	07/10/2013	04/14/2017	1,769	1,884	(114)	N/A	N/A	N/A	(114)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3790 CLASS PA	P	07/10/2013	06/15/2017	1,489	1,586	(96)	N/A	N/A	N/A	(96)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3790 CLASS PA	P	07/10/2013	08/15/2017	1,288	1,371	(83)	N/A	N/A	N/A	(83)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3790 CLASS PA	P	07/10/2013	09/15/2017	2,552	2,717	(165)	N/A	N/A	N/A	(165)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3790 CLASS PA	P	07/10/2013	12/15/2017	1,735	1,847	(112)	N/A	N/A	N/A	(112)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3799 CLASS GK	P	10/20/2014	01/17/2017	1,269	1,310	(41)	N/A	N/A	N/A	(41)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3799 CLASS GK	P	10/20/2014	02/15/2017	1,340	1,384	(43)	N/A	N/A	N/A	(43)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3799 CLASS GK	P	10/20/2014	03/15/2017	1,379	1,423	(45)	N/A	N/A	N/A	(45)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3799 CLASS GK	P	10/20/2014	05/15/2017	1,097	1,133	(35)	N/A	N/A	N/A	(35)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3799 CLASS GK	P	10/20/2014	07/17/2017	1,106	1,141	(36)	N/A	N/A	N/A	(36)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3799 CLASS GK	P	10/20/2014	10/16/2017	955	986	(31)	N/A	N/A	N/A	(31)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3799 CLASS GK	P	10/20/2014	11/15/2017	908	937	(29)	N/A	N/A	N/A	(29)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3799 CLASS GK	P	10/20/2014	04/14/2017	877	906	(28)	N/A	N/A	N/A	(28)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3799 CLASS GK	P	10/20/2014	06/15/2017	813	840	(26)	N/A	N/A	N/A	(26)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3799 CLASS GK	P	10/20/2014	08/15/2017	1,354	1,397	(44)	N/A	N/A	N/A	(44)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3799 CLASS GK	P	10/20/2014	09/15/2017	894	923	(29)	N/A	N/A	N/A	(29)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3799 CLASS GK	P	10/20/2014	12/15/2017	821	848	(27)	N/A	N/A	N/A	(27)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3945 CLASS A	P	10/11/2016	01/17/2017	3,569	3,699	(130)	N/A	N/A	N/A	(130)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3945 CLASS A	P	10/11/2016	02/15/2017	2,925	3,032	(107)	N/A	N/A	N/A	(107)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3945 CLASS A	P	10/11/2016	03/15/2017	2,131	2,209	(78)	N/A	N/A	N/A	(78)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3945 CLASS A	P	10/11/2016	05/15/2017	2,754	2,855	(100)	N/A	N/A	N/A	(100)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3945 CLASS A	P	10/11/2016	07/17/2017	2,799	2,901	(102)	N/A	N/A	N/A	(102)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3945 CLASS A	P	10/11/2016	10/16/2017	2,584	2,678	(94)	N/A	N/A	N/A	(94)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3945 CLASS A	P	10/11/2016	11/15/2017	2,517	2,608	(92)	N/A	N/A	N/A	(92)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3945 CLASS A	P	10/11/2016	04/20/2017	2,773	2,874	(101)	N/A	N/A	N/A	(101)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3945 CLASS A	P	10/11/2016	06/15/2017	3,047	3,158	(111)	N/A	N/A	N/A	(111)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3945 CLASS A	P	10/11/2016	08/15/2017	2,843	2,947	(104)	N/A	N/A	N/A	(104)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3945 CLASS A	P	10/11/2016	09/15/2017	2,666	2,763	(97)	N/A	N/A	N/A	(97)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 3945 CLASS A	P	10/11/2016	12/15/2017	2,868	2,973	(104)	N/A	N/A	N/A	(104)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (i) over (l))
		P=Purchased D=Donated	Acquired								
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4013 CLASS QU	P	10/18/2017	12/15/2017	3,589	3,532	57	N/A	N/A	N/A	57
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4266 CLASS LG	P	03/04/2016	01/17/2017	1,152	1,181	(30)	N/A	N/A	N/A	(30)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4266 CLASS LG	P	03/04/2016	02/15/2017	1,324	1,358	(34)	N/A	N/A	N/A	(34)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4266 CLASS LG	P	03/04/2016	03/15/2017	907	930	(23)	N/A	N/A	N/A	(23)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4266 CLASS LG	P	03/04/2016	05/15/2017	901	924	(23)	N/A	N/A	N/A	(23)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4266 CLASS LG	P	03/04/2016	07/17/2017	834	855	(21)	N/A	N/A	N/A	(21)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4266 CLASS LG	P	03/04/2016	10/16/2017	863	885	(22)	N/A	N/A	N/A	(22)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4266 CLASS LG	P	03/04/2016	11/15/2017	830	851	(21)	N/A	N/A	N/A	(21)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4266 CLASS LG	P	03/04/2016	04/14/2017	1,268	1,301	(33)	N/A	N/A	N/A	(33)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4266 CLASS LG	P	03/04/2016	06/15/2017	977	1,002	(25)	N/A	N/A	N/A	(25)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4266 CLASS LG	P	03/04/2016	08/15/2017	781	801	(20)	N/A	N/A	N/A	(20)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4266 CLASS LG	P	03/04/2016	09/15/2017	818	839	(21)	N/A	N/A	N/A	(21)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4266 CLASS LG	P	03/04/2016	12/15/2017	813	833	(21)	N/A	N/A	N/A	(21)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4328 CLASS AB	P	01/20/2017	02/15/2017	3,808	3,863	(55)	N/A	N/A	N/A	(55)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4328 CLASS AB	P	01/20/2017	03/15/2017	2,714	2,753	(39)	N/A	N/A	N/A	(39)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4328 CLASS AB	P	01/20/2017	05/15/2017	1,602	1,625	(23)	N/A	N/A	N/A	(23)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4328 CLASS AB	P	01/20/2017	07/17/2017	2,435	2,470	(35)	N/A	N/A	N/A	(35)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4328 CLASS AB	P	01/20/2017	10/16/2017	2,156	2,187	(31)	N/A	N/A	N/A	(31)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4328 CLASS AB	P	01/20/2017	11/15/2017	3,167	3,212	(46)	N/A	N/A	N/A	(46)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4328 CLASS AB	P	01/20/2017	04/14/2017	3,295	3,342	(47)	N/A	N/A	N/A	(47)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4328 CLASS AB	P	01/20/2017	06/15/2017	2,354	2,387	(34)	N/A	N/A	N/A	(34)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4328 CLASS AB	P	01/20/2017	08/15/2017	2,740	2,779	(39)	N/A	N/A	N/A	(39)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4328 CLASS AB	P	01/20/2017	09/15/2017	2,723	2,762	(39)	N/A	N/A	N/A	(39)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4328 CLASS AB	P	01/20/2017	12/15/2017	2,829	2,870	(41)	N/A	N/A	N/A	(41)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4537 CLASS HA	P	05/04/2017	07/17/2017	2,644	2,752	(107)	N/A	N/A	N/A	(107)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4537 CLASS HA	P	05/04/2017	10/16/2017	2,756	2,868	(112)	N/A	N/A	N/A	(112)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4537 CLASS HA	P	05/04/2017	11/15/2017	2,513	2,615	(102)	N/A	N/A	N/A	(102)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4537 CLASS HA	P	05/04/2017	06/15/2017	2,422	2,521	(98)	N/A	N/A	N/A	(98)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4537 CLASS HA	P	05/04/2017	08/15/2017	2,436	2,535	(99)	N/A	N/A	N/A	(99)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4537 CLASS HA	P	05/04/2017	09/15/2017	2,650	2,757	(108)	N/A	N/A	N/A	(108)
SECURITY	FEDERAL HOME LOAN MTG CORP SERIES 4537 CLASS HA	P	05/04/2017	12/15/2017	2,646	2,753	(107)	N/A	N/A	N/A	(107)
SECURITY	FEDERAL NATL MTG ASSN POOL 984277	P	10/07/2013	02/27/2017	963	1,051	(89)	N/A	N/A	N/A	(89)
SECURITY	FEDERAL NATL MTG ASSN POOL 984277	P	10/07/2013	03/27/2017	1,863	2,034	(171)	N/A	N/A	N/A	(171)
SECURITY	FEDERAL NATL MTG ASSN POOL 984277	P	10/07/2013	01/25/2017	130	142	(12)	N/A	N/A	N/A	(12)
SECURITY	FEDERAL NATL MTG ASSN POOL 984277	P	10/07/2013	05/25/2017	1,090	1,190	(100)	N/A	N/A	N/A	(100)
SECURITY	FEDERAL NATL MTG ASSN POOL 984277	P	10/07/2013	07/25/2017	124	136	(11)	N/A	N/A	N/A	(11)
SECURITY	FEDERAL NATL MTG ASSN POOL 984277	P	10/07/2013	09/25/2017	1,336	1,458	(123)	N/A	N/A	N/A	(123)
SECURITY	FEDERAL NATL MTG ASSN POOL 984277	P	10/07/2013	10/25/2017	1,231	1,345	(113)	N/A	N/A	N/A	(113)
SECURITY	FEDERAL NATL MTG ASSN POOL 984277	P	10/07/2013	11/27/2017	771	842	(71)	N/A	N/A	N/A	(71)
SECURITY	FEDERAL NATL MTG ASSN POOL 984277	P	10/07/2013	04/25/2017	1,073	1,171	(99)	N/A	N/A	N/A	(99)
SECURITY	FEDERAL NATL MTG ASSN POOL 984277	P	10/07/2013	06/26/2017	726	793	(67)	N/A	N/A	N/A	(67)
SECURITY	FEDERAL NATL MTG ASSN POOL 984277	P	10/07/2013	08/25/2017	806	880	(74)	N/A	N/A	N/A	(74)
SECURITY	FEDERAL NATL MTG ASSN POOL 984277	P	10/07/2013	12/26/2017	517	564	(48)	N/A	N/A	N/A	(48)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2275	P	06/27/2013	02/27/2017	732	776	(44)	N/A	N/A	N/A	(44)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2275	P	06/27/2013	03/27/2017	730	774	(44)	N/A	N/A	N/A	(44)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2275	P	06/27/2013	01/25/2017	801	849	(48)	N/A	N/A	N/A	(48)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2275	P	06/27/2013	05/25/2017	1,897	2,010	(113)	N/A	N/A	N/A	(113)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2275	P	06/27/2013	07/25/2017	1,363	1,444	(81)	N/A	N/A	N/A	(81)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2275	P	06/27/2013	09/25/2017	780	827	(47)	N/A	N/A	N/A	(47)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2275	P	06/27/2013	10/25/2017	1,366	1,448	(82)	N/A	N/A	N/A	(82)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2275	P	06/27/2013	11/27/2017	3,540	3,752	(212)	N/A	N/A	N/A	(212)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2275	P	06/27/2013	04/25/2017	3,084	3,268	(184)	N/A	N/A	N/A	(184)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2275	P	06/27/2013	06/26/2017	1,320	1,398	(79)	N/A	N/A	N/A	(79)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/ Matured	Gross Sales Price Less Expense of	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (i) over (l))
		P=Purchased D=Donated	Acquired		Sale						
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/27/2013	12/26/2017	723	766	(43)	N/A	N/A	N/A	(43)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	01/25/2017	4,392	4,657	(266)	N/A	N/A	N/A	(266)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	02/27/2017	3,984	4,225	(241)	N/A	N/A	N/A	(241)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	05/25/2017	4,035	4,279	(244)	N/A	N/A	N/A	(244)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	07/25/2017	3,211	3,405	(194)	N/A	N/A	N/A	(194)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	09/25/2017	2,498	2,649	(151)	N/A	N/A	N/A	(151)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	10/25/2017	3,572	3,788	(216)	N/A	N/A	N/A	(216)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	11/27/2017	1,727	1,831	(104)	N/A	N/A	N/A	(104)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	03/27/2017	3,251	3,447	(197)	N/A	N/A	N/A	(197)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	04/25/2017	3,752	3,979	(227)	N/A	N/A	N/A	(227)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	06/26/2017	4,276	4,534	(259)	N/A	N/A	N/A	(259)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	08/25/2017	3,902	4,138	(236)	N/A	N/A	N/A	(236)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	12/26/2017	2,349	2,492	(142)	N/A	N/A	N/A	(142)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/17/2013	02/27/2017	3,204	3,434	(230)	N/A	N/A	N/A	(230)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/17/2013	03/27/2017	3,565	3,821	(256)	N/A	N/A	N/A	(256)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/17/2013	01/25/2017	4,259	4,565	(306)	N/A	N/A	N/A	(306)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/17/2013	05/25/2017	1,421	1,523	(102)	N/A	N/A	N/A	(102)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/17/2013	06/26/2017	6,060	6,495	(435)	N/A	N/A	N/A	(435)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/17/2013	07/25/2017	3,125	3,349	(225)	N/A	N/A	N/A	(225)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/17/2013	10/25/2017	3,032	3,250	(218)	N/A	N/A	N/A	(218)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/17/2013	11/27/2017	3,159	3,386	(227)	N/A	N/A	N/A	(227)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/17/2013	04/25/2017	2,509	2,689	(180)	N/A	N/A	N/A	(180)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/17/2013	08/25/2017	1,956	2,096	(141)	N/A	N/A	N/A	(141)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/17/2013	09/25/2017	2,622	2,811	(188)	N/A	N/A	N/A	(188)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/17/2013	12/26/2017	3,910	4,191	(281)	N/A	N/A	N/A	(281)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	02/27/2017	378	409	(31)	N/A	N/A	N/A	(31)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	03/27/2017	2,455	2,657	(201)	N/A	N/A	N/A	(201)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	01/25/2017	398	431	(33)	N/A	N/A	N/A	(33)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	05/25/2017	9,454	10,229	(776)	N/A	N/A	N/A	(776)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	07/25/2017	4,349	4,706	(357)	N/A	N/A	N/A	(357)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	09/25/2017	2,334	2,525	(191)	N/A	N/A	N/A	(191)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	10/25/2017	4,361	4,719	(358)	N/A	N/A	N/A	(358)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	11/27/2017	2,451	2,653	(201)	N/A	N/A	N/A	(201)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	04/25/2017	413	446	(34)	N/A	N/A	N/A	(34)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	06/26/2017	6,572	7,111	(539)	N/A	N/A	N/A	(539)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	08/25/2017	2,608	2,822	(214)	N/A	N/A	N/A	(214)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	07/02/2013	12/26/2017	622	673	(51)	N/A	N/A	N/A	(51)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	10/07/2013	02/27/2017	491	517	(26)	N/A	N/A	N/A	(26)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	10/07/2013	03/27/2017	406	428	(22)	N/A	N/A	N/A	(22)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	10/07/2013	01/25/2017	712	750	(38)	N/A	N/A	N/A	(38)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	10/07/2013	05/25/2017	446	470	(24)	N/A	N/A	N/A	(24)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	10/07/2013	07/25/2017	202	212	(11)	N/A	N/A	N/A	(11)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	10/07/2013	09/25/2017	419	442	(22)	N/A	N/A	N/A	(22)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	10/07/2013	10/25/2017	846	891	(45)	N/A	N/A	N/A	(45)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	10/07/2013	11/27/2017	419	442	(22)	N/A	N/A	N/A	(22)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	10/07/2013	04/25/2017	344	363	(18)	N/A	N/A	N/A	(18)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	10/07/2013	06/26/2017	425	448	(23)	N/A	N/A	N/A	(23)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	10/07/2013	08/25/2017	662	697	(35)	N/A	N/A	N/A	(35)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	10/07/2013	12/26/2017	493	520	(26)	N/A	N/A	N/A	(26)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/14/2013	01/25/2017	4,081	4,309	(228)	N/A	N/A	N/A	(228)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/14/2013	02/27/2017	3,489	3,684	(195)	N/A	N/A	N/A	(195)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/14/2013	03/27/2017	2,152	2,272	(120)	N/A	N/A	N/A	(120)
SECURITY	FEDERAL NATL MTG ASSN POOL	P	06/14/2013	05/25/2017	407	430	(23)	N/A	N/A	N/A	(23)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/ Matured	Gross Sales Price Less Expense of	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (i) over (l))
		P=Purchased D=Donated	Acquired		Sale						
SECURITY	FEDERAL NATL MTG ASSN POOL AB3026	P	06/14/2013	09/25/2017	410	433	(23)	N/A	N/A	N/A	(23)
SECURITY	FEDERAL NATL MTG ASSN POOL AB3026	P	06/14/2013	10/25/2017	428	452	(24)	N/A	N/A	N/A	(24)
SECURITY	FEDERAL NATL MTG ASSN POOL AB3026	P	06/14/2013	11/27/2017	1,939	2,048	(108)	N/A	N/A	N/A	(108)
SECURITY	FEDERAL NATL MTG ASSN POOL AB3026	P	06/14/2013	04/25/2017	1,569	1,657	(88)	N/A	N/A	N/A	(88)
SECURITY	FEDERAL NATL MTG ASSN POOL AB3026	P	06/14/2013	06/26/2017	2,696	2,847	(151)	N/A	N/A	N/A	(151)
SECURITY	FEDERAL NATL MTG ASSN POOL AB3026	P	06/14/2013	08/25/2017	555	585	(31)	N/A	N/A	N/A	(31)
SECURITY	FEDERAL NATL MTG ASSN POOL AB3026	P	06/14/2013	12/26/2017	1,146	1,210	(64)	N/A	N/A	N/A	(64)
SECURITY	FEDERAL NATL MTG ASSN POOL AB4115	P	06/20/2013	01/25/2017	8,230	8,593	(363)	N/A	N/A	N/A	(363)
SECURITY	FEDERAL NATL MTG ASSN POOL AB4115	P	06/20/2013	02/27/2017	2,616	2,732	(115)	N/A	N/A	N/A	(115)
SECURITY	FEDERAL NATL MTG ASSN POOL AB4115	P	06/20/2013	03/27/2017	481	502	(21)	N/A	N/A	N/A	(21)
SECURITY	FEDERAL NATL MTG ASSN POOL AB4115	P	06/20/2013	05/25/2017	2,843	2,968	(125)	N/A	N/A	N/A	(125)
SECURITY	FEDERAL NATL MTG ASSN POOL AB4115	P	06/20/2013	07/25/2017	2,921	3,049	(129)	N/A	N/A	N/A	(129)
SECURITY	FEDERAL NATL MTG ASSN POOL AB4115	P	06/20/2013	09/25/2017	2,425	2,532	(107)	N/A	N/A	N/A	(107)
SECURITY	FEDERAL NATL MTG ASSN POOL AB4115	P	06/20/2013	10/25/2017	2,618	2,734	(115)	N/A	N/A	N/A	(115)
SECURITY	FEDERAL NATL MTG ASSN POOL AB4115	P	06/20/2013	11/27/2017	2,531	2,643	(112)	N/A	N/A	N/A	(112)
SECURITY	FEDERAL NATL MTG ASSN POOL AB4115	P	06/20/2013	04/25/2017	1,301	1,358	(57)	N/A	N/A	N/A	(57)
SECURITY	FEDERAL NATL MTG ASSN POOL AB4115	P	06/20/2013	06/26/2017	4,464	4,661	(197)	N/A	N/A	N/A	(197)
SECURITY	FEDERAL NATL MTG ASSN POOL AB4115	P	06/20/2013	08/25/2017	5,816	6,072	(256)	N/A	N/A	N/A	(256)
SECURITY	FEDERAL NATL MTG ASSN POOL AB4115	P	06/20/2013	12/26/2017	463	483	(20)	N/A	N/A	N/A	(20)
SECURITY	FEDERAL NATL MTG ASSN POOL AE4680	P	06/14/2013	01/25/2017	5,290	5,601	(310)	N/A	N/A	N/A	(310)
SECURITY	FEDERAL NATL MTG ASSN POOL AF4680	P	06/14/2013	02/27/2017	2,665	2,821	(156)	N/A	N/A	N/A	(156)
SECURITY	FEDERAL NATL MTG ASSN POOL AF4680	P	06/14/2013	05/25/2017	1,525	1,615	(89)	N/A	N/A	N/A	(89)
SECURITY	FEDERAL NATL MTG ASSN POOL AF4680	P	06/14/2013	07/25/2017	2,524	2,672	(148)	N/A	N/A	N/A	(148)
SECURITY	FEDERAL NATL MTG ASSN POOL AF4680	P	06/14/2013	09/25/2017	1,654	1,751	(97)	N/A	N/A	N/A	(97)
SECURITY	FEDERAL NATL MTG ASSN POOL AE4680	P	06/14/2013	10/25/2017	849	899	(50)	N/A	N/A	N/A	(50)
SECURITY	FEDERAL NATL MTG ASSN POOL AE4680	P	06/14/2013	11/27/2017	1,162	1,230	(68)	N/A	N/A	N/A	(68)
SECURITY	FEDERAL NATL MTG ASSN POOL AF4680	P	06/14/2013	03/27/2017	2,035	2,154	(119)	N/A	N/A	N/A	(119)
SECURITY	FEDERAL NATL MTG ASSN POOL AE4680	P	06/14/2013	04/25/2017	2,783	2,946	(163)	N/A	N/A	N/A	(163)
SECURITY	FEDERAL NATL MTG ASSN POOL AE4680	P	06/14/2013	06/26/2017	3,397	3,596	(199)	N/A	N/A	N/A	(199)
SECURITY	FEDERAL NATL MTG ASSN POOL AF4680	P	06/14/2013	08/25/2017	2,241	2,372	(131)	N/A	N/A	N/A	(131)
SECURITY	FEDERAL NATL MTG ASSN POOL AE4680	P	06/14/2013	12/26/2017	1,222	1,294	(72)	N/A	N/A	N/A	(72)
SECURITY	FEDERAL NATL MTG ASSN POOL AH3645	P	03/25/2015	01/25/2017	1,039	1,114	(75)	N/A	N/A	N/A	(75)
SECURITY	FEDERAL NATL MTG ASSN POOL AH3645	P	03/25/2015	02/27/2017	1,451	1,555	(105)	N/A	N/A	N/A	(105)
SECURITY	FEDERAL NATL MTG ASSN POOL AH3645	P	03/25/2015	03/27/2017	834	894	(60)	N/A	N/A	N/A	(60)
SECURITY	FEDERAL NATL MTG ASSN POOL AH3645	P	03/25/2015	05/25/2017	1,190	1,276	(86)	N/A	N/A	N/A	(86)
SECURITY	FEDERAL NATL MTG ASSN POOL AH3645	P	03/25/2015	06/26/2017	724	776	(52)	N/A	N/A	N/A	(52)
SECURITY	FEDERAL NATL MTG ASSN POOL AH3645	P	03/25/2015	07/25/2017	1,196	1,282	(86)	N/A	N/A	N/A	(86)
SECURITY	FEDERAL NATL MTG ASSN POOL AH3645	P	03/25/2015	10/25/2017	1,251	1,341	(90)	N/A	N/A	N/A	(90)
SECURITY	FEDERAL NATL MTG ASSN POOL AH3645	P	03/25/2015	11/27/2017	837	897	(60)	N/A	N/A	N/A	(60)
SECURITY	FEDERAL NATL MTG ASSN POOL AH3645	P	03/25/2015	04/25/2017	457	490	(33)	N/A	N/A	N/A	(33)
SECURITY	FEDERAL NATL MTG ASSN POOL AH3645	P	03/25/2015	08/25/2017	1,116	1,196	(80)	N/A	N/A	N/A	(80)
SECURITY	FEDERAL NATL MTG ASSN POOL AH3645	P	03/25/2015	09/25/2017	715	766	(51)	N/A	N/A	N/A	(51)
SECURITY	FEDERAL NATL MTG ASSN POOL AH3645	P	03/25/2015	12/26/2017	748	802	(54)	N/A	N/A	N/A	(54)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0065	P	06/14/2013	02/27/2017	2,956	3,169	(213)	N/A	N/A	N/A	(213)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0065	P	06/27/2013	03/27/2017	1,129	1,197	(68)	N/A	N/A	N/A	(68)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0065	P	06/14/2013	03/27/2017	1,332	1,428	(96)	N/A	N/A	N/A	(96)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0065	P	06/14/2013	01/25/2017	3,180	3,409	(229)	N/A	N/A	N/A	(229)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0065	P	06/27/2013	05/25/2017	1,524	1,615	(92)	N/A	N/A	N/A	(92)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0065	P	06/27/2013	06/26/2017	2,635	2,793	(158)	N/A	N/A	N/A	(158)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0065	P	06/27/2013	07/25/2017	3,017	3,198	(181)	N/A	N/A	N/A	(181)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0065	P	06/27/2013	10/25/2017	2,257	2,393	(136)	N/A	N/A	N/A	(136)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0065	P	06/27/2013	11/27/2017	2,127	2,255	(128)	N/A	N/A	N/A	(128)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0065	P	06/27/2013	04/25/2017	2,983	3,162	(179)	N/A	N/A	N/A	(179)

**Schedule of Gains (Losses) for Tax on Investment Income  
For the Year Ended December 31, 2017**

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(a) Kind of Property	(b) Description	(c) How Acquired P=Purchased D=Donated	(d) Date Acquired	(e) Date Sold/ Matured	(f) Gross Sales Price Less Expense of Sale	(h) Cost or Other Basis and Expense of Sale	(i) Gain (Loss)	(j) Fair Market Value as of December 31, 1969	(k) Adjusted Cost Basis	(l) Excess of (j) over (k)	(m) Losses from column (j) and gains (excess (i) over (l))
SECURITY	FEDERAL NATL MTG ASSN POOL AL0065	P	06/27/2013	09/25/2017	2,658	2,818	(160)	N/A	N/A	N/A	(160)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0065	P	06/27/2013	12/26/2017	2,401	2,545	(144)	N/A	N/A	N/A	(144)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0846	P	06/27/2013	02/27/2017	1,638	1,710	(72)	N/A	N/A	N/A	(72)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0846	P	06/27/2013	03/27/2017	1,175	1,227	(51)	N/A	N/A	N/A	(51)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0846	P	06/27/2013	01/25/2017	1,427	1,489	(62)	N/A	N/A	N/A	(62)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0846	P	06/27/2013	05/25/2017	982	1,025	(43)	N/A	N/A	N/A	(43)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0846	P	06/27/2013	06/26/2017	1,614	1,684	(70)	N/A	N/A	N/A	(70)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0846	P	06/27/2013	07/25/2017	1,075	1,122	(47)	N/A	N/A	N/A	(47)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0846	P	06/27/2013	10/25/2017	994	1,038	(43)	N/A	N/A	N/A	(43)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0846	P	06/27/2013	11/27/2017	1,077	1,124	(47)	N/A	N/A	N/A	(47)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0846	P	06/27/2013	04/25/2017	795	830	(35)	N/A	N/A	N/A	(35)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0846	P	06/27/2013	08/25/2017	1,434	1,496	(63)	N/A	N/A	N/A	(63)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0846	P	06/27/2013	09/25/2017	1,276	1,332	(56)	N/A	N/A	N/A	(56)
SECURITY	FEDERAL NATL MTG ASSN POOL AL0846	P	06/27/2013	12/26/2017	922	962	(40)	N/A	N/A	N/A	(40)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2527	P	06/27/2013	01/25/2017	5,307	5,528	(221)	N/A	N/A	N/A	(221)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2527	P	06/27/2013	02/27/2017	3,642	3,793	(152)	N/A	N/A	N/A	(152)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2527	P	06/27/2013	03/27/2017	947	986	(39)	N/A	N/A	N/A	(39)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2527	P	06/27/2013	05/25/2017	1,320	1,375	(55)	N/A	N/A	N/A	(55)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2527	P	06/27/2013	07/25/2017	3,233	3,367	(135)	N/A	N/A	N/A	(135)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2527	P	06/27/2013	09/25/2017	6,029	6,280	(251)	N/A	N/A	N/A	(251)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2527	P	06/27/2013	10/25/2017	1,326	1,381	(55)	N/A	N/A	N/A	(55)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2527	P	06/27/2013	11/27/2017	1,423	1,482	(59)	N/A	N/A	N/A	(59)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2527	P	06/27/2013	04/25/2017	837	871	(35)	N/A	N/A	N/A	(35)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2527	P	06/27/2013	06/26/2017	3,206	3,340	(134)	N/A	N/A	N/A	(134)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2527	P	06/27/2013	08/25/2017	3,632	3,783	(151)	N/A	N/A	N/A	(151)
SECURITY	FEDERAL NATL MTG ASSN POOL AB2527	P	06/27/2013	12/26/2017	1,611	1,678	(67)	N/A	N/A	N/A	(67)
SECURITY	FEDERAL NATL MTG ASSN POOL AB6018	P	06/13/2013	01/25/2017	4,085	4,222	(137)	N/A	N/A	N/A	(137)
SECURITY	FEDERAL NATL MTG ASSN POOL AB6018	P	06/13/2013	02/27/2017	3,512	3,630	(118)	N/A	N/A	N/A	(118)
SECURITY	FEDERAL NATL MTG ASSN POOL AB6018	P	06/13/2013	05/25/2017	2,503	2,586	(84)	N/A	N/A	N/A	(84)
SECURITY	FEDERAL NATL MTG ASSN POOL AB6018	P	06/13/2013	07/25/2017	5,702	5,893	(191)	N/A	N/A	N/A	(191)
SECURITY	FEDERAL NATL MTG ASSN POOL AB6018	P	06/13/2013	09/25/2017	5,007	5,175	(168)	N/A	N/A	N/A	(168)
SECURITY	FEDERAL NATL MTG ASSN POOL AB6018	P	06/13/2013	10/25/2017	2,742	2,834	(92)	N/A	N/A	N/A	(92)
SECURITY	FEDERAL NATL MTG ASSN POOL AB6018	P	06/13/2013	11/27/2017	2,487	2,570	(83)	N/A	N/A	N/A	(83)
SECURITY	FEDERAL NATL MTG ASSN POOL AB6018	P	06/13/2013	03/27/2017	4,393	4,540	(147)	N/A	N/A	N/A	(147)
SECURITY	FEDERAL NATL MTG ASSN POOL AB6018	P	06/13/2013	04/25/2017	2,253	2,328	(75)	N/A	N/A	N/A	(75)
SECURITY	FEDERAL NATL MTG ASSN POOL AB6018	P	06/13/2013	06/26/2017	5,110	5,281	(171)	N/A	N/A	N/A	(171)
SECURITY	FEDERAL NATL MTG ASSN POOL AB6018	P	06/13/2013	08/25/2017	1,977	2,043	(66)	N/A	N/A	N/A	(66)
SECURITY	FEDERAL NATL MTG ASSN POOL AB6018	P	06/13/2013	12/26/2017	1,627	1,682	(55)	N/A	N/A	N/A	(55)
SECURITY	FEDERAL NATL MTG ASSN POOL AB7859	P	07/11/2013	01/25/2017	2,509	2,516	(7)	N/A	N/A	N/A	(7)
SECURITY	FEDERAL NATL MTG ASSN POOL AB7859	P	07/11/2013	02/27/2017	1,290	1,294	(4)	N/A	N/A	N/A	(4)
SECURITY	FEDERAL NATL MTG ASSN POOL AB7859	P	07/11/2013	05/25/2017	766	769	(2)	N/A	N/A	N/A	(2)
SECURITY	FEDERAL NATL MTG ASSN POOL AB7859	P	07/11/2013	07/25/2017	1,177	1,180	(4)	N/A	N/A	N/A	(4)
SECURITY	FEDERAL NATL MTG ASSN POOL AB7859	P	07/11/2013	09/25/2017	1,219	1,222	(4)	N/A	N/A	N/A	(4)
SECURITY	FEDERAL NATL MTG ASSN POOL AB7859	P	07/11/2013	10/25/2017	1,150	1,154	(3)	N/A	N/A	N/A	(3)
SECURITY	FEDERAL NATL MTG ASSN POOL AB7859	P	07/11/2013	11/27/2017	1,116	1,119	(3)	N/A	N/A	N/A	(3)
SECURITY	FEDERAL NATL MTG ASSN POOL AB7859	P	07/11/2013	03/27/2017	264	264	(1)	N/A	N/A	N/A	(1)
SECURITY	FEDERAL NATL MTG ASSN POOL AB7859	P	07/11/2013	04/25/2017	1,289	1,293	(4)	N/A	N/A	N/A	(4)
SECURITY	FEDERAL NATL MTG ASSN POOL AB7859	P	07/11/2013	06/26/2017	1,286	1,290	(4)	N/A	N/A	N/A	(4)
SECURITY	FEDERAL NATL MTG ASSN POOL AB7859	P	07/11/2013	08/25/2017	1,136	1,140	(3)	N/A	N/A	N/A	(3)
SECURITY	FEDERAL NATL MTG ASSN POOL AB7859	P	07/11/2013	12/26/2017	245	246	(1)	N/A	N/A	N/A	(1)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2610	P	03/14/2014	02/27/2017	4,190	4,227	(36)	N/A	N/A	N/A	(36)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2610	P	03/14/2014	03/27/2017	4,575	4,614	(40)	N/A	N/A	N/A	(40)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2610	P	03/14/2014	01/25/2017	6,092	6,145	(53)	N/A	N/A	N/A	(53)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (i) over (l))
SECURITY	FEDERAL NATL MTG ASSN POOL AL2610	P	03/14/2014	06/26/2017	5,486	5,534	(48)	N/A	N/A	N/A	(48)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2610	P	03/14/2014	07/25/2017	5,383	5,430	(47)	N/A	N/A	N/A	(47)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2610	P	03/14/2014	10/25/2017	4,784	4,826	(41)	N/A	N/A	N/A	(41)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2610	P	03/14/2014	11/27/2017	5,659	5,708	(49)	N/A	N/A	N/A	(49)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2610	P	03/14/2014	04/25/2017	5,698	5,748	(49)	N/A	N/A	N/A	(49)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2610	P	03/14/2014	08/25/2017	5,473	5,521	(47)	N/A	N/A	N/A	(47)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2610	P	03/14/2014	09/25/2017	4,664	4,705	(40)	N/A	N/A	N/A	(40)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2610	P	03/14/2014	12/26/2017	5,018	5,062	(44)	N/A	N/A	N/A	(44)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2935	P	09/12/2014	02/27/2017	1,085	1,109	(24)	N/A	N/A	N/A	(24)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2935	P	09/12/2014	03/27/2017	1,691	1,728	(38)	N/A	N/A	N/A	(38)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2935	P	09/12/2014	01/25/2017	533	545	(12)	N/A	N/A	N/A	(12)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2935	P	09/12/2014	05/25/2017	1,260	1,288	(28)	N/A	N/A	N/A	(28)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2935	P	09/12/2014	06/26/2017	1,092	1,116	(24)	N/A	N/A	N/A	(24)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2935	P	09/12/2014	07/25/2017	734	750	(16)	N/A	N/A	N/A	(16)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2935	P	09/12/2014	10/25/2017	1,228	1,256	(27)	N/A	N/A	N/A	(27)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2935	P	09/12/2014	11/27/2017	827	846	(18)	N/A	N/A	N/A	(18)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2935	P	09/12/2014	04/25/2017	1,074	1,098	(24)	N/A	N/A	N/A	(24)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2935	P	09/12/2014	08/25/2017	1,104	1,128	(25)	N/A	N/A	N/A	(25)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2935	P	09/12/2014	09/25/2017	801	819	(18)	N/A	N/A	N/A	(18)
SECURITY	FEDERAL NATL MTG ASSN POOL AL2935	P	09/12/2014	12/26/2017	1,335	1,365	(30)	N/A	N/A	N/A	(30)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3614	P	07/16/2013	02/27/2017	1,284	1,343	(59)	N/A	N/A	N/A	(59)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3614	P	07/16/2013	03/27/2017	713	746	(33)	N/A	N/A	N/A	(33)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3614	P	07/16/2013	01/25/2017	2,868	3,001	(133)	N/A	N/A	N/A	(133)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3614	P	07/16/2013	05/25/2017	607	635	(28)	N/A	N/A	N/A	(28)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3614	P	07/16/2013	06/26/2017	926	969	(43)	N/A	N/A	N/A	(43)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3614	P	07/16/2013	07/25/2017	1,314	1,375	(61)	N/A	N/A	N/A	(61)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3614	P	07/16/2013	10/25/2017	579	606	(27)	N/A	N/A	N/A	(27)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3614	P	07/16/2013	11/27/2017	1,632	1,708	(76)	N/A	N/A	N/A	(76)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3614	P	07/16/2013	04/25/2017	2,224	2,327	(103)	N/A	N/A	N/A	(103)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3614	P	07/16/2013	08/25/2017	1,226	1,283	(57)	N/A	N/A	N/A	(57)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3614	P	07/16/2013	09/25/2017	2,163	2,263	(100)	N/A	N/A	N/A	(100)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3614	P	07/16/2013	12/26/2017	616	644	(29)	N/A	N/A	N/A	(29)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3904	P	05/02/2014	02/27/2017	3,312	3,495	(183)	N/A	N/A	N/A	(183)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3904	P	05/02/2014	03/27/2017	2,494	2,631	(138)	N/A	N/A	N/A	(138)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3904	P	05/02/2014	01/25/2017	3,360	3,546	(186)	N/A	N/A	N/A	(186)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3904	P	05/02/2014	05/25/2017	2,941	3,103	(162)	N/A	N/A	N/A	(162)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3904	P	05/02/2014	07/25/2017	2,447	2,582	(135)	N/A	N/A	N/A	(135)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3904	P	05/02/2014	10/25/2017	2,471	2,607	(136)	N/A	N/A	N/A	(136)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3904	P	05/02/2014	11/27/2017	2,853	3,010	(158)	N/A	N/A	N/A	(158)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3904	P	05/02/2014	04/25/2017	2,823	2,979	(156)	N/A	N/A	N/A	(156)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3904	P	05/02/2014	06/26/2017	2,771	2,924	(153)	N/A	N/A	N/A	(153)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3904	P	05/02/2014	08/25/2017	2,638	2,783	(146)	N/A	N/A	N/A	(146)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3904	P	05/02/2014	09/25/2017	2,555	2,696	(141)	N/A	N/A	N/A	(141)
SECURITY	FEDERAL NATL MTG ASSN POOL AL3904	P	05/02/2014	12/26/2017	2,476	2,612	(137)	N/A	N/A	N/A	(137)
SECURITY	FEDERAL NATL MTG ASSN POOL AL6962	P	06/23/2015	02/27/2017	2,132	2,254	(122)	N/A	N/A	N/A	(122)
SECURITY	FEDERAL NATL MTG ASSN POOL AL6962	P	06/23/2015	03/27/2017	2,168	2,292	(124)	N/A	N/A	N/A	(124)
SECURITY	FEDERAL NATL MTG ASSN POOL AL6962	P	06/23/2015	01/25/2017	3,715	3,927	(212)	N/A	N/A	N/A	(212)
SECURITY	FEDERAL NATL MTG ASSN POOL AL6962	P	06/23/2015	05/25/2017	1,688	1,784	(96)	N/A	N/A	N/A	(96)
SECURITY	FEDERAL NATL MTG ASSN POOL AL6962	P	06/23/2015	07/25/2017	1,937	2,048	(110)	N/A	N/A	N/A	(110)
SECURITY	FEDERAL NATL MTG ASSN POOL AL6962	P	06/23/2015	10/25/2017	2,144	2,266	(122)	N/A	N/A	N/A	(122)
SECURITY	FEDERAL NATL MTG ASSN POOL AL6962	P	06/23/2015	11/27/2017	1,929	2,039	(110)	N/A	N/A	N/A	(110)
SECURITY	FEDERAL NATL MTG ASSN POOL AL6962	P	06/23/2015	04/25/2017	2,419	2,557	(138)	N/A	N/A	N/A	(138)
SECURITY	FEDERAL NATL MTG ASSN POOL AL6962	P	06/23/2015	06/26/2017	1,761	1,862	(100)	N/A	N/A	N/A	(100)

**Schedule of Gains (Losses) for Tax on Investment Income  
For the Year Ended December 31, 2017**

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(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of		How Acquired			Gross Sales	Cost or		Fair Market			Losses
Property	Description	P=Purchased D=Donated	Date	Date Sold/ Matured	Price Less Expense of	Other Basis and Expense of Sale	Gain (Loss)	Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	from column (j) and gains (excess (i) over (l))
SECURITY	FEDERAL NATL MTG ASSN POOL AL6962	P	06/23/2015	09/25/2017	2,060	2,177	(117)	N/A	N/A	N/A	(117)
SECURITY	FEDERAL NATL MTG ASSN POOL AL6962	P	06/23/2015	12/26/2017	1,513	1,599	(86)	N/A	N/A	N/A	(86)
SECURITY	FEDERAL NATL MTG ASSN POOL AP0495	P	03/05/2015	02/27/2017	6,309	6,604	(296)	N/A	N/A	N/A	(296)
SECURITY	FEDERAL NATL MTG ASSN POOL AP0495	P	03/05/2015	03/27/2017	2,762	2,891	(129)	N/A	N/A	N/A	(129)
SECURITY	FEDERAL NATL MTG ASSN POOL AP0495	P	03/05/2015	01/25/2017	2,831	2,964	(133)	N/A	N/A	N/A	(133)
SECURITY	FEDERAL NATL MTG ASSN POOL AP0495	P	03/05/2015	05/25/2017	37	39	(2)	N/A	N/A	N/A	(2)
SECURITY	FEDERAL NATL MTG ASSN POOL AP0495	P	06/14/2013	05/25/2017	7,848	8,160	(311)	N/A	N/A	N/A	(311)
SECURITY	FEDERAL NATL MTG ASSN POOL AP0495	P	06/14/2013	07/25/2017	6,059	6,300	(240)	N/A	N/A	N/A	(240)
SECURITY	FEDERAL NATL MTG ASSN POOL AP0495	P	06/14/2013	10/25/2017	4,471	4,649	(177)	N/A	N/A	N/A	(177)
SECURITY	FEDERAL NATL MTG ASSN POOL AP0495	P	06/14/2013	11/27/2017	7,845	8,156	(311)	N/A	N/A	N/A	(311)
SECURITY	FEDERAL NATL MTG ASSN POOL AP0495	P	03/05/2015	04/25/2017	4,480	4,690	(210)	N/A	N/A	N/A	(210)
SECURITY	FEDERAL NATL MTG ASSN POOL AP0495	P	06/14/2013	06/26/2017	7,661	7,965	(304)	N/A	N/A	N/A	(304)
SECURITY	FEDERAL NATL MTG ASSN POOL AP0495	P	06/14/2013	08/25/2017	2,896	3,011	(115)	N/A	N/A	N/A	(115)
SECURITY	FEDERAL NATL MTG ASSN POOL AP0495	P	06/14/2013	09/25/2017	10,092	10,492	(401)	N/A	N/A	N/A	(401)
SECURITY	FEDERAL NATL MTG ASSN POOL AP0495	P	06/14/2013	12/26/2017	4,338	4,510	(172)	N/A	N/A	N/A	(172)
SECURITY	FEDERAL NATL MTG ASSN POOL AP2133	P	03/24/2015	02/27/2017	1,917	2,020	(104)	N/A	N/A	N/A	(104)
SECURITY	FEDERAL NATL MTG ASSN POOL AP2133	P	03/24/2015	03/27/2017	703	741	(38)	N/A	N/A	N/A	(38)
SECURITY	FEDERAL NATL MTG ASSN POOL AP2133	P	03/24/2015	01/25/2017	2,463	2,596	(133)	N/A	N/A	N/A	(133)
SECURITY	FEDERAL NATL MTG ASSN POOL AP2133	P	03/24/2015	05/25/2017	1,147	1,209	(62)	N/A	N/A	N/A	(62)
SECURITY	FEDERAL NATL MTG ASSN POOL AP2133	P	03/24/2015	07/25/2017	1,679	1,770	(91)	N/A	N/A	N/A	(91)
SECURITY	FEDERAL NATL MTG ASSN POOL AP2133	P	03/24/2015	10/25/2017	1,596	1,682	(86)	N/A	N/A	N/A	(86)
SECURITY	FEDERAL NATL MTG ASSN POOL AP2133	P	03/24/2015	11/27/2017	1,570	1,655	(85)	N/A	N/A	N/A	(85)
SECURITY	FEDERAL NATL MTG ASSN POOL AP2133	P	03/24/2015	04/25/2017	1,069	1,127	(58)	N/A	N/A	N/A	(58)
SECURITY	FEDERAL NATL MTG ASSN POOL AP2133	P	03/24/2015	06/26/2017	1,886	1,988	(102)	N/A	N/A	N/A	(102)
SECURITY	FEDERAL NATL MTG ASSN POOL AP2133	P	03/24/2015	08/25/2017	1,281	1,351	(69)	N/A	N/A	N/A	(69)
SECURITY	FEDERAL NATL MTG ASSN POOL AP2133	P	03/24/2015	09/25/2017	974	1,026	(53)	N/A	N/A	N/A	(53)
SECURITY	FEDERAL NATL MTG ASSN POOL AP2133	P	03/24/2015	12/26/2017	1,409	1,485	(76)	N/A	N/A	N/A	(76)
SECURITY	FEDERAL NATL MTG ASSN POOL AS5385	P	09/11/2015	02/27/2017	4,289	4,576	(288)	N/A	N/A	N/A	(288)
SECURITY	FEDERAL NATL MTG ASSN POOL AS5385	P	09/11/2015	03/27/2017	3,138	3,349	(210)	N/A	N/A	N/A	(210)
SECURITY	FEDERAL NATL MTG ASSN POOL AS5385	P	09/11/2015	01/25/2017	5,593	5,967	(375)	N/A	N/A	N/A	(375)
SECURITY	FEDERAL NATL MTG ASSN POOL AS5385	P	09/11/2015	05/25/2017	5,112	5,455	(343)	N/A	N/A	N/A	(343)
SECURITY	FEDERAL NATL MTG ASSN POOL AS5385	P	09/11/2015	07/25/2017	4,106	4,381	(275)	N/A	N/A	N/A	(275)
SECURITY	FEDERAL NATL MTG ASSN POOL AS5385	P	09/11/2015	10/25/2017	1,310	1,398	(88)	N/A	N/A	N/A	(88)
SECURITY	FEDERAL NATL MTG ASSN POOL AS5385	P	09/11/2015	11/27/2017	3,187	3,400	(214)	N/A	N/A	N/A	(214)
SECURITY	FEDERAL NATL MTG ASSN POOL AS5385	P	09/11/2015	04/25/2017	4,143	4,420	(278)	N/A	N/A	N/A	(278)
SECURITY	FEDERAL NATL MTG ASSN POOL AS5385	P	09/11/2015	06/26/2017	2,262	2,413	(152)	N/A	N/A	N/A	(152)
SECURITY	FEDERAL NATL MTG ASSN POOL AS5385	P	09/11/2015	08/25/2017	2,528	2,697	(169)	N/A	N/A	N/A	(169)
SECURITY	FEDERAL NATL MTG ASSN POOL AS5385	P	09/11/2015	09/25/2017	6,150	6,563	(412)	N/A	N/A	N/A	(412)
SECURITY	FEDERAL NATL MTG ASSN POOL AS5385	P	09/11/2015	12/26/2017	2,984	3,184	(200)	N/A	N/A	N/A	(200)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6111	P	04/15/2016	02/27/2017	2,414	2,586	(173)	N/A	N/A	N/A	(173)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6111	P	04/15/2016	03/27/2017	4,039	4,328	(289)	N/A	N/A	N/A	(289)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6111	P	04/15/2016	01/25/2017	6,700	7,179	(479)	N/A	N/A	N/A	(479)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6111	P	04/15/2016	05/25/2017	3,175	3,403	(227)	N/A	N/A	N/A	(227)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6111	P	04/15/2016	07/25/2017	5,412	5,799	(387)	N/A	N/A	N/A	(387)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6111	P	04/15/2016	10/25/2017	2,135	2,288	(153)	N/A	N/A	N/A	(153)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6111	P	04/15/2016	11/27/2017	4,333	4,643	(310)	N/A	N/A	N/A	(310)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6111	P	04/15/2016	04/25/2017	3,157	3,383	(226)	N/A	N/A	N/A	(226)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6111	P	04/15/2016	06/26/2017	3,908	4,187	(280)	N/A	N/A	N/A	(280)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6111	P	04/15/2016	08/25/2017	4,751	5,091	(340)	N/A	N/A	N/A	(340)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6111	P	04/15/2016	09/25/2017	4,183	4,483	(299)	N/A	N/A	N/A	(299)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6111	P	04/15/2016	12/26/2017	6,318	6,770	(452)	N/A	N/A	N/A	(452)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6311	P	05/06/2016	02/27/2017	1,792	1,882	(90)	N/A	N/A	N/A	(90)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6311	P	05/06/2016	03/27/2017	2,099	2,204	(105)	N/A	N/A	N/A	(105)



(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (i) over (l))
SECURITY	FEDERAL NATL MTG ASSN POOL AS6311	P	05/06/2016	05/25/2017	2,797	2,938	(141)	N/A	N/A	N/A	(141)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6311	P	05/06/2016	07/25/2017	2,993	3,143	(150)	N/A	N/A	N/A	(150)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6311	P	05/06/2016	10/25/2017	3,103	3,258	(156)	N/A	N/A	N/A	(156)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6311	P	05/06/2016	11/27/2017	3,839	4,031	(193)	N/A	N/A	N/A	(193)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6311	P	05/06/2016	04/25/2017	2,594	2,724	(130)	N/A	N/A	N/A	(130)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6311	P	05/06/2016	06/26/2017	3,110	3,266	(156)	N/A	N/A	N/A	(156)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6311	P	05/06/2016	08/25/2017	2,759	2,897	(139)	N/A	N/A	N/A	(139)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6311	P	05/06/2016	09/25/2017	4,441	4,664	(223)	N/A	N/A	N/A	(223)
SECURITY	FEDERAL NATL MTG ASSN POOL AS6311	P	05/06/2016	12/26/2017	3,191	3,351	(160)	N/A	N/A	N/A	(160)
SECURITY	FEDERAL NATL MTG ASSN POOL AS7343	P	06/16/2016	02/27/2017	2,467	2,550	(83)	N/A	N/A	N/A	(83)
SECURITY	FEDERAL NATL MTG ASSN POOL AS7343	P	06/16/2016	03/13/2017	181,052	191,059	(10,007)	N/A	N/A	N/A	(10,007)
SECURITY	FEDERAL NATL MTG ASSN POOL AS7343	P	06/09/2016	03/13/2017	26,688	28,085	(1,396)	N/A	N/A	N/A	(1,396)
SECURITY	FEDERAL NATL MTG ASSN POOL AS7343	P	06/09/2016	03/27/2017	2,086	2,150	(64)	N/A	N/A	N/A	(64)
SECURITY	FEDERAL NATL MTG ASSN POOL AS7343	P	06/16/2016	01/25/2017	2,767	2,860	(93)	N/A	N/A	N/A	(93)
SECURITY	FEDERAL NATL MTG ASSN POOL AS7343	P	06/09/2016	05/25/2017	1,404	1,447	(43)	N/A	N/A	N/A	(43)
SECURITY	FEDERAL NATL MTG ASSN POOL AS7343	P	06/09/2016	07/25/2017	3,141	3,238	(97)	N/A	N/A	N/A	(97)
SECURITY	FEDERAL NATL MTG ASSN POOL AS7343	P	06/09/2016	10/25/2017	2,203	2,271	(68)	N/A	N/A	N/A	(68)
SECURITY	FEDERAL NATL MTG ASSN POOL AS7343	P	06/09/2016	11/27/2017	2,914	3,004	(90)	N/A	N/A	N/A	(90)
SECURITY	FEDERAL NATL MTG ASSN POOL AS7343	P	06/09/2016	04/25/2017	1,350	1,391	(42)	N/A	N/A	N/A	(42)
SECURITY	FEDERAL NATL MTG ASSN POOL AS7343	P	06/09/2016	06/26/2017	1,620	1,670	(50)	N/A	N/A	N/A	(50)
SECURITY	FEDERAL NATL MTG ASSN POOL AS7343	P	06/09/2016	08/25/2017	2,539	2,617	(78)	N/A	N/A	N/A	(78)
SECURITY	FEDERAL NATL MTG ASSN POOL AS7343	P	06/09/2016	09/25/2017	2,384	2,458	(73)	N/A	N/A	N/A	(73)
SECURITY	FEDERAL NATL MTG ASSN POOL AS7343	P	06/09/2016	12/26/2017	2,459	2,535	(76)	N/A	N/A	N/A	(76)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2016	P	11/18/2014	02/27/2017	1,238	1,243	(4)	N/A	N/A	N/A	(4)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2016	P	11/18/2014	03/27/2017	894	897	(3)	N/A	N/A	N/A	(3)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2016	P	11/18/2014	01/25/2017	1,720	1,726	(6)	N/A	N/A	N/A	(6)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2016	P	11/18/2014	05/25/2017	1,702	1,708	(6)	N/A	N/A	N/A	(6)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2016	P	11/18/2014	07/25/2017	1,687	1,693	(6)	N/A	N/A	N/A	(6)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2016	P	11/18/2014	10/25/2017	1,616	1,622	(6)	N/A	N/A	N/A	(6)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2016	P	11/18/2014	11/27/2017	1,755	1,761	(6)	N/A	N/A	N/A	(6)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2016	P	11/18/2014	04/25/2017	1,561	1,567	(6)	N/A	N/A	N/A	(6)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2016	P	11/18/2014	06/26/2017	1,691	1,697	(6)	N/A	N/A	N/A	(6)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2016	P	11/18/2014	08/25/2017	1,217	1,221	(4)	N/A	N/A	N/A	(4)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2016	P	11/18/2014	09/25/2017	1,282	1,287	(5)	N/A	N/A	N/A	(5)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2016	P	11/18/2014	12/26/2017	1,194	1,198	(4)	N/A	N/A	N/A	(4)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2127	P	11/14/2014	02/27/2017	2,566	2,574	(8)	N/A	N/A	N/A	(8)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2127	P	11/14/2014	03/27/2017	3,432	3,442	(11)	N/A	N/A	N/A	(11)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2127	P	11/14/2014	01/25/2017	1,676	1,681	(5)	N/A	N/A	N/A	(5)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2127	P	11/14/2014	05/25/2017	2,471	2,479	(8)	N/A	N/A	N/A	(8)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2127	P	11/14/2014	07/25/2017	4,133	4,145	(13)	N/A	N/A	N/A	(13)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2127	P	11/14/2014	10/25/2017	1,342	1,347	(4)	N/A	N/A	N/A	(4)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2127	P	11/14/2014	11/27/2017	2,148	2,155	(7)	N/A	N/A	N/A	(7)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2127	P	11/14/2014	04/25/2017	2,654	2,662	(8)	N/A	N/A	N/A	(8)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2127	P	11/14/2014	06/26/2017	4,122	4,135	(13)	N/A	N/A	N/A	(13)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2127	P	11/14/2014	08/25/2017	1,865	1,871	(6)	N/A	N/A	N/A	(6)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2127	P	11/14/2014	09/25/2017	2,374	2,381	(7)	N/A	N/A	N/A	(7)
SECURITY	FEDERAL NATL MTG ASSN POOL AT2127	P	11/14/2014	12/26/2017	4,200	4,213	(13)	N/A	N/A	N/A	(13)
SECURITY	FEDERAL NATL MTG ASSN POOL AT5900	P	07/11/2014	02/27/2017	1,429	1,413	16	N/A	N/A	N/A	16
SECURITY	FEDERAL NATL MTG ASSN POOL AT5900	P	07/11/2014	03/27/2017	1,107	1,094	13	N/A	N/A	N/A	13
SECURITY	FEDERAL NATL MTG ASSN POOL AT5900	P	07/11/2014	01/25/2017	2,377	2,350	27	N/A	N/A	N/A	27
SECURITY	FEDERAL NATL MTG ASSN POOL AT5900	P	07/11/2014	05/25/2017	1,640	1,621	19	N/A	N/A	N/A	19
SECURITY	FEDERAL NATL MTG ASSN POOL AT5900	P	07/11/2014	07/25/2017	2,170	2,145	25	N/A	N/A	N/A	25
SECURITY	FEDERAL NATL MTG ASSN POOL AT5900	P	07/11/2014	10/25/2017	1,504	1,487	17	N/A	N/A	N/A	17

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/	Gross Sales	Cost or	Fair Market Value as of	December	Adjusted	Excess of	Losses from column (j) and gains (excess (i) over (l))
		P=Purchased D=Donated	Acquired	Matured	Price Less Expense of Sale	Other Basis of Sale					
							Gain (Loss)	31, 1969	Cost Basis	(j) over (k)	over (l)
SECURITY	FEDERAL NATL MTG ASSN POOL AT5900	P	07/11/2014	04/25/2017	1,868	1,847	21	N/A	N/A	N/A	21
SECURITY	FEDERAL NATL MTG ASSN POOL AT5900	P	07/11/2014	06/26/2017	1,796	1,776	21	N/A	N/A	N/A	21
SECURITY	FEDERAL NATL MTG ASSN POOL AT5900	P	07/11/2014	08/25/2017	2,122	2,098	24	N/A	N/A	N/A	24
SECURITY	FEDERAL NATL MTG ASSN POOL AT5900	P	07/11/2014	09/25/2017	1,568	1,550	18	N/A	N/A	N/A	18
SECURITY	FEDERAL NATL MTG ASSN POOL AT5900	P	07/11/2014	12/26/2017	1,428	1,412	16	N/A	N/A	N/A	16
SECURITY	FEDERAL NATL MTG ASSN POOL AT7899	P	09/15/2015	02/27/2017	575	597	(22)	N/A	N/A	N/A	(22)
SECURITY	FEDERAL NATL MTG ASSN POOL AT7899	P	09/15/2015	03/27/2017	577	599	(22)	N/A	N/A	N/A	(22)
SECURITY	FEDERAL NATL MTG ASSN POOL AT7899	P	09/15/2015	01/25/2017	643	668	(25)	N/A	N/A	N/A	(25)
SECURITY	FEDERAL NATL MTG ASSN POOL AT7899	P	09/15/2015	05/25/2017	1,985	2,061	(76)	N/A	N/A	N/A	(76)
SECURITY	FEDERAL NATL MTG ASSN POOL AT7899	P	09/15/2015	07/25/2017	2,496	2,592	(96)	N/A	N/A	N/A	(96)
SECURITY	FEDERAL NATL MTG ASSN POOL AT7899	P	09/15/2015	09/25/2017	2,257	2,343	(86)	N/A	N/A	N/A	(86)
SECURITY	FEDERAL NATL MTG ASSN POOL AT7899	P	09/15/2015	10/25/2017	2,527	2,624	(97)	N/A	N/A	N/A	(97)
SECURITY	FEDERAL NATL MTG ASSN POOL AT7899	P	09/15/2015	11/27/2017	1,247	1,295	(48)	N/A	N/A	N/A	(48)
SECURITY	FEDERAL NATL MTG ASSN POOL AT7899	P	09/15/2015	04/25/2017	3,241	3,365	(124)	N/A	N/A	N/A	(124)
SECURITY	FEDERAL NATL MTG ASSN POOL AT7899	P	09/15/2015	06/26/2017	2,425	2,518	(93)	N/A	N/A	N/A	(93)
SECURITY	FEDERAL NATL MTG ASSN POOL AT7899	P	09/15/2015	08/25/2017	2,900	3,012	(111)	N/A	N/A	N/A	(111)
SECURITY	FEDERAL NATL MTG ASSN POOL AT7899	P	09/15/2015	12/26/2017	1,625	1,687	(62)	N/A	N/A	N/A	(62)
SECURITY	FEDERAL NATL MTG ASSN POOL AU4279	P	03/06/2015	02/27/2017	1,067	1,077	(9)	N/A	N/A	N/A	(9)
SECURITY	FEDERAL NATL MTG ASSN POOL AU4279	P	03/06/2015	03/27/2017	954	963	(8)	N/A	N/A	N/A	(8)
SECURITY	FEDERAL NATL MTG ASSN POOL AU4279	P	03/06/2015	01/25/2017	1,407	1,419	(12)	N/A	N/A	N/A	(12)
SECURITY	FEDERAL NATL MTG ASSN POOL AU4279	P	03/06/2015	05/25/2017	1,056	1,066	(9)	N/A	N/A	N/A	(9)
SECURITY	FEDERAL NATL MTG ASSN POOL AU4279	P	03/06/2015	07/25/2017	1,805	1,820	(16)	N/A	N/A	N/A	(16)
SECURITY	FEDERAL NATL MTG ASSN POOL AU4279	P	03/06/2015	09/25/2017	1,029	1,038	(9)	N/A	N/A	N/A	(9)
SECURITY	FEDERAL NATL MTG ASSN POOL AU4279	P	03/06/2015	10/25/2017	889	897	(8)	N/A	N/A	N/A	(8)
SECURITY	FEDERAL NATL MTG ASSN POOL AU4279	P	03/06/2015	11/27/2017	1,481	1,494	(13)	N/A	N/A	N/A	(13)
SECURITY	FEDERAL NATL MTG ASSN POOL AU4279	P	03/06/2015	04/25/2017	1,136	1,146	(10)	N/A	N/A	N/A	(10)
SECURITY	FEDERAL NATL MTG ASSN POOL AU4279	P	03/06/2015	06/26/2017	1,176	1,186	(10)	N/A	N/A	N/A	(10)
SECURITY	FEDERAL NATL MTG ASSN POOL AU4279	P	03/06/2015	08/25/2017	1,056	1,065	(9)	N/A	N/A	N/A	(9)
SECURITY	FEDERAL NATL MTG ASSN POOL AU4279	P	03/06/2015	12/26/2017	1,261	1,272	(11)	N/A	N/A	N/A	(11)
SECURITY	FEDERAL NATL MTG ASSN POOL AZ7887	P	04/12/2016	01/25/2017	2,694	2,852	(158)	N/A	N/A	N/A	(158)
SECURITY	FEDERAL NATL MTG ASSN POOL AZ7887	P	04/12/2016	02/27/2017	2,635	2,790	(155)	N/A	N/A	N/A	(155)
SECURITY	FEDERAL NATL MTG ASSN POOL AZ7887	P	04/12/2016	05/25/2017	1,604	1,698	(94)	N/A	N/A	N/A	(94)
SECURITY	FEDERAL NATL MTG ASSN POOL AZ7887	P	04/12/2016	07/25/2017	3,005	3,182	(177)	N/A	N/A	N/A	(177)
SECURITY	FEDERAL NATL MTG ASSN POOL AZ7887	P	04/12/2016	09/25/2017	1,860	1,969	(109)	N/A	N/A	N/A	(109)
SECURITY	FEDERAL NATL MTG ASSN POOL AZ7887	P	04/12/2016	10/25/2017	2,209	2,338	(130)	N/A	N/A	N/A	(130)
SECURITY	FEDERAL NATL MTG ASSN POOL AZ7887	P	04/12/2016	11/27/2017	2,109	2,233	(124)	N/A	N/A	N/A	(124)
SECURITY	FEDERAL NATL MTG ASSN POOL AZ7887	P	04/12/2016	03/27/2017	3,385	3,584	(199)	N/A	N/A	N/A	(199)
SECURITY	FEDERAL NATL MTG ASSN POOL AZ7887	P	04/12/2016	04/25/2017	1,495	1,583	(88)	N/A	N/A	N/A	(88)
SECURITY	FEDERAL NATL MTG ASSN POOL AZ7887	P	04/12/2016	06/26/2017	4,193	4,439	(246)	N/A	N/A	N/A	(246)
SECURITY	FEDERAL NATL MTG ASSN POOL AZ7887	P	04/12/2016	08/25/2017	3,473	3,677	(204)	N/A	N/A	N/A	(204)
SECURITY	FEDERAL NATL MTG ASSN POOL AZ7887	P	04/12/2016	12/26/2017	3,464	3,668	(204)	N/A	N/A	N/A	(204)
SECURITY	FEDERAL NATL MTG ASSN POOL BM1231	P	08/17/2017	09/25/2017	4,119	4,304	(185)	N/A	N/A	N/A	(185)
SECURITY	FEDERAL NATL MTG ASSN POOL BM1231	P	08/17/2017	10/25/2017	3,331	3,480	(149)	N/A	N/A	N/A	(149)
SECURITY	FEDERAL NATL MTG ASSN POOL BM1231	P	08/17/2017	11/27/2017	3,274	3,420	(147)	N/A	N/A	N/A	(147)
SECURITY	FEDERAL NATL MTG ASSN POOL BM1231	P	08/17/2017	12/26/2017	3,014	3,149	(135)	N/A	N/A	N/A	(135)
SECURITY	FEDERAL NATL MTG ASSN POOL MA0704	P	08/05/2013	01/25/2017	1,483	1,577	(93)	N/A	N/A	N/A	(93)
SECURITY	FEDERAL NATL MTG ASSN POOL MA0704	P	08/05/2013	02/27/2017	1,781	1,893	(112)	N/A	N/A	N/A	(112)
SECURITY	FEDERAL NATL MTG ASSN POOL MA0704	P	08/05/2013	05/25/2017	1,230	1,307	(77)	N/A	N/A	N/A	(77)
SECURITY	FEDERAL NATL MTG ASSN POOL MA0704	P	08/05/2013	07/25/2017	1,002	1,065	(63)	N/A	N/A	N/A	(63)
SECURITY	FEDERAL NATL MTG ASSN POOL MA0704	P	08/05/2013	09/25/2017	1,143	1,215	(72)	N/A	N/A	N/A	(72)
SECURITY	FEDERAL NATL MTG ASSN POOL MA0704	P	08/05/2013	10/25/2017	1,022	1,086	(64)	N/A	N/A	N/A	(64)
SECURITY	FEDERAL NATL MTG ASSN POOL MA0704	P	08/05/2013	11/27/2017	1,004	1,067	(63)	N/A	N/A	N/A	(63)
SECURITY	FEDERAL NATL MTG ASSN POOL MA0704	P	08/05/2013	03/27/2017	1,799	1,912	(113)	N/A	N/A	N/A	(113)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date Acquired	Date Sold/ Matured	Gross Sales Price Less	Cost or Other Basis	Gain (Loss)	Fair Market Value as of	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i)
		P=Purchased D=Donated			Expense of Sale	and Expense of Sale		December 31, 1969			
SECURITY	FEDERAL NATL MTG ASSN POOL MA0704	P	08/05/2013	06/26/2017	1,188	1,263	(75)	N/A	N/A	N/A	(75)
SECURITY	FFEDERAL NATL MTG ASSN POOL MA0704	P	08/05/2013	08/25/2017	1,025	1,090	(64)	N/A	N/A	N/A	(64)
SECURITY	FFEDERAL NATL MTG ASSN POOL MA0704	P	08/05/2013	12/26/2017	1,388	1,475	(87)	N/A	N/A	N/A	(87)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1236	P	06/17/2013	01/25/2017	4,438	4,609	(171)	N/A	N/A	N/A	(171)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1236	P	06/17/2013	02/27/2017	2,735	2,840	(105)	N/A	N/A	N/A	(105)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1236	P	06/17/2013	05/25/2017	2,118	2,199	(81)	N/A	N/A	N/A	(81)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1236	P	06/17/2013	07/25/2017	3,567	3,704	(137)	N/A	N/A	N/A	(137)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1236	P	06/17/2013	09/25/2017	2,504	2,600	(96)	N/A	N/A	N/A	(96)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1236	P	06/17/2013	10/25/2017	3,469	3,602	(133)	N/A	N/A	N/A	(133)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1236	P	06/17/2013	11/27/2017	2,860	2,970	(110)	N/A	N/A	N/A	(110)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1236	P	06/17/2013	03/27/2017	3,880	4,029	(149)	N/A	N/A	N/A	(149)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1236	P	06/17/2013	04/25/2017	2,226	2,311	(86)	N/A	N/A	N/A	(86)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1236	P	06/17/2013	06/26/2017	2,631	2,732	(101)	N/A	N/A	N/A	(101)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1236	P	06/17/2013	08/25/2017	4,626	4,804	(178)	N/A	N/A	N/A	(178)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1236	P	06/17/2013	12/26/2017	2,164	2,248	(83)	N/A	N/A	N/A	(83)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1405	P	06/13/2013	01/25/2017	1,303	1,356	(53)	N/A	N/A	N/A	(53)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1405	P	06/13/2013	02/27/2017	1,295	1,348	(53)	N/A	N/A	N/A	(53)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1405	P	06/13/2013	05/25/2017	1,264	1,315	(51)	N/A	N/A	N/A	(51)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1405	P	06/13/2013	07/25/2017	1,195	1,243	(49)	N/A	N/A	N/A	(49)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1405	P	06/13/2013	09/25/2017	1,179	1,227	(48)	N/A	N/A	N/A	(48)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1405	P	06/13/2013	10/25/2017	1,677	1,745	(68)	N/A	N/A	N/A	(68)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1405	P	06/13/2013	11/27/2017	5,489	5,712	(223)	N/A	N/A	N/A	(223)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1405	P	06/13/2013	03/27/2017	1,286	1,338	(52)	N/A	N/A	N/A	(52)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1405	P	06/13/2013	04/25/2017	2,587	2,692	(105)	N/A	N/A	N/A	(105)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1405	P	06/13/2013	06/26/2017	4,818	5,014	(196)	N/A	N/A	N/A	(196)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1405	P	06/13/2013	08/25/2017	3,289	3,423	(134)	N/A	N/A	N/A	(134)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1405	P	06/13/2013	12/26/2017	1,163	1,210	(47)	N/A	N/A	N/A	(47)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1525	P	03/09/2016	01/25/2017	4,102	4,284	(183)	N/A	N/A	N/A	(183)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1525	P	03/09/2016	02/27/2017	1,792	1,872	(80)	N/A	N/A	N/A	(80)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1525	P	03/09/2016	05/25/2017	2,380	2,486	(106)	N/A	N/A	N/A	(106)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1525	P	03/09/2016	07/25/2017	2,980	3,113	(133)	N/A	N/A	N/A	(133)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1525	P	03/09/2016	09/25/2017	3,151	3,291	(140)	N/A	N/A	N/A	(140)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1525	P	03/09/2016	10/25/2017	1,570	1,640	(70)	N/A	N/A	N/A	(70)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1525	P	03/09/2016	11/27/2017	4,363	4,557	(194)	N/A	N/A	N/A	(194)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1525	P	03/09/2016	03/27/2017	2,271	2,372	(101)	N/A	N/A	N/A	(101)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1525	P	03/09/2016	04/25/2017	2,011	2,100	(90)	N/A	N/A	N/A	(90)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1525	P	03/09/2016	06/26/2017	3,127	3,266	(139)	N/A	N/A	N/A	(139)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1525	P	03/09/2016	08/25/2017	2,483	2,594	(111)	N/A	N/A	N/A	(111)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1525	P	03/09/2016	12/26/2017	2,565	2,680	(114)	N/A	N/A	N/A	(114)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1732	P	03/11/2014	01/25/2017	1,995	2,110	(115)	N/A	N/A	N/A	(115)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1732	P	03/11/2014	02/27/2017	1,352	1,430	(78)	N/A	N/A	N/A	(78)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1732	P	03/11/2014	05/25/2017	1,392	1,472	(80)	N/A	N/A	N/A	(80)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1732	P	03/11/2014	03/27/2017	1,847	1,953	(106)	N/A	N/A	N/A	(106)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1732	P	03/11/2014	04/25/2017	2,101	2,222	(121)	N/A	N/A	N/A	(121)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1732	P	03/11/2014	06/26/2017	1,294	1,369	(74)	N/A	N/A	N/A	(74)
SECURITY	FEDERAL NATL MTG ASSN POOL MA1732	P	03/11/2014	06/19/2017	62,391	63,064	(674)	N/A	N/A	N/A	(674)
SECURITY	FEDERAL NATL MTG ASSN POOL MA2039	P	03/23/2015	01/25/2017	867	922	(55)	N/A	N/A	N/A	(55)
SECURITY	FEDERAL NATL MTG ASSN POOL MA2039	P	03/23/2015	02/27/2017	1,328	1,412	(84)	N/A	N/A	N/A	(84)
SECURITY	FFEDERAL NATL MTG ASSN POOL MA2039	P	03/23/2015	05/25/2017	4,835	5,142	(307)	N/A	N/A	N/A	(307)
SECURITY	FEDERAL NATL MTG ASSN POOL MA2039	P	03/23/2015	07/25/2017	2,133	2,268	(135)	N/A	N/A	N/A	(135)
SECURITY	FEDERAL NATL MTG ASSN POOL MA2039	P	03/23/2015	09/25/2017	1,955	2,079	(124)	N/A	N/A	N/A	(124)
SECURITY	FEDERAL NATL MTG ASSN POOL MA2039	P	03/23/2015	10/25/2017	2,095	2,228	(133)	N/A	N/A	N/A	(133)
SECURITY	FEDERAL NATL MTG ASSN POOL MA2039	P	03/23/2015	11/27/2017	796	846	(50)	N/A	N/A	N/A	(50)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)	
Kind of Property	Description	How Acquired	Date	Date Sold/	Gross Sales	Cost or	Gain	Fair Market	Adjusted	Excess of	Losses from column (j) and gains (excess (i) over (l))	
		P=Purchased			Price Less	Other Basis		Value as of				Excess of
		D=Donated	Acquired	Matured	Expense of	and Expense		December				(j) over (k)
					Sale	of Sale	(Loss)	31, 1969	Cost Basis			
SECURITY	FEDERAL NATL MTG ASSN POOL MA2039	P	03/23/2015	04/25/2017	2,997	3,187	(190)	N/A	N/A	N/A	(190)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2039	P	03/23/2015	06/26/2017	4,992	5,309	(317)	N/A	N/A	N/A	(317)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2039	P	03/23/2015	08/25/2017	1,051	1,117	(67)	N/A	N/A	N/A	(67)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2039	P	03/23/2015	12/26/2017	693	737	(44)	N/A	N/A	N/A	(44)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2336	P	07/21/2016	01/25/2017	1,112	1,181	(69)	N/A	N/A	N/A	(69)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2336	P	07/21/2016	02/27/2017	832	884	(52)	N/A	N/A	N/A	(52)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2336	P	07/21/2016	05/25/2017	1,764	1,874	(110)	N/A	N/A	N/A	(110)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2336	P	07/21/2016	07/25/2017	2,483	2,638	(155)	N/A	N/A	N/A	(155)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2336	P	07/21/2016	09/25/2017	906	963	(56)	N/A	N/A	N/A	(56)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2336	P	07/21/2016	10/25/2017	1,681	1,786	(105)	N/A	N/A	N/A	(105)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2336	P	07/21/2016	11/27/2017	954	1,013	(59)	N/A	N/A	N/A	(59)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2336	P	07/21/2016	03/27/2017	1,381	1,468	(86)	N/A	N/A	N/A	(86)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2336	P	07/21/2016	04/25/2017	2,107	2,239	(131)	N/A	N/A	N/A	(131)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2336	P	07/21/2016	06/26/2017	1,632	1,734	(102)	N/A	N/A	N/A	(102)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2336	P	07/21/2016	08/25/2017	1,907	2,026	(119)	N/A	N/A	N/A	(119)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2336	P	07/21/2016	12/26/2017	1,062	1,129	(66)	N/A	N/A	N/A	(66)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2671	P	10/28/2016	01/25/2017	3,996	4,205	(208)	N/A	N/A	N/A	(208)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2671	P	10/28/2016	02/27/2017	2,427	2,554	(126)	N/A	N/A	N/A	(126)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2671	P	10/28/2016	03/13/2017	226,241	234,911	(8,669)	N/A	N/A	N/A	(8,669)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2671	P	10/28/2016	05/25/2017	635	668	(33)	N/A	N/A	N/A	(33)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2671	P	10/28/2016	07/25/2017	1,441	1,516	(75)	N/A	N/A	N/A	(75)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2671	P	10/28/2016	09/25/2017	1,483	1,561	(77)	N/A	N/A	N/A	(77)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2671	P	10/28/2016	10/25/2017	1,229	1,293	(64)	N/A	N/A	N/A	(64)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2671	P	10/28/2016	11/27/2017	954	1,004	(50)	N/A	N/A	N/A	(50)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2671	P	10/28/2016	03/27/2017	1,454	1,529	(76)	N/A	N/A	N/A	(76)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2671	P	10/28/2016	04/25/2017	356	374	(19)	N/A	N/A	N/A	(19)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2671	P	10/28/2016	06/26/2017	871	916	(45)	N/A	N/A	N/A	(45)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2671	P	10/28/2016	08/25/2017	839	883	(44)	N/A	N/A	N/A	(44)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2671	P	10/28/2016	12/26/2017	1,134	1,193	(59)	N/A	N/A	N/A	(59)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2803	P	10/19/2017	11/27/2017	4,311	4,335	(24)	N/A	N/A	N/A	(24)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2803	P	10/19/2017	12/26/2017	4,762	4,788	(26)	N/A	N/A	N/A	(26)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2869	P	08/24/2017	09/25/2017	1,461	1,485	(24)	N/A	N/A	N/A	(24)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2869	P	08/24/2017	10/25/2017	1,527	1,552	(25)	N/A	N/A	N/A	(25)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2869	P	08/24/2017	11/27/2017	1,463	1,487	(24)	N/A	N/A	N/A	(24)	
SECURITY	FEDERAL NATL MTG ASSN POOL MA2869	P	08/24/2017	12/26/2017	1,542	1,568	(25)	N/A	N/A	N/A	(25)	
SECURITY	FEDERAL NATL MTG ASSN SFRIFS 2004 101 CLASS HD	P	08/08/2013	01/25/2017	1,620	1,733	(113)	N/A	N/A	N/A	(113)	
SECURITY	FEDERAL NATL MTG ASSN SFRIFS 2004 101 CLASS HD	P	08/08/2013	02/27/2017	1,548	1,655	(108)	N/A	N/A	N/A	(108)	
SECURITY	FEDERAL NATL MTG ASSN SFRIFS 2004 101 CLASS HD	P	08/08/2013	05/25/2017	1,334	1,427	(93)	N/A	N/A	N/A	(93)	
SECURITY	FEDERAL NATL MTG ASSN SFRIFS 2004 101 CLASS HD	P	08/08/2013	07/25/2017	1,511	1,616	(105)	N/A	N/A	N/A	(105)	
SECURITY	FEDERAL NATL MTG ASSN SFRIFS 2004 101 CLASS HD	P	08/08/2013	09/25/2017	1,160	1,241	(81)	N/A	N/A	N/A	(81)	
SECURITY	FEDERAL NATL MTG ASSN SERIES 2004 101 CLASS HD	P	08/08/2013	10/25/2017	1,168	1,249	(81)	N/A	N/A	N/A	(81)	
SECURITY	FEDERAL NATL MTG ASSN SFRIFS 2004 101 CLASS HD	P	08/08/2013	11/27/2017	1,032	1,104	(72)	N/A	N/A	N/A	(72)	
SECURITY	FEDERAL NATL MTG ASSN SERIES 2004 101 CLASS HD	P	08/08/2013	03/27/2017	1,468	1,570	(102)	N/A	N/A	N/A	(102)	
SECURITY	FEDERAL NATL MTG ASSN SERIES 2004 101 CLASS HD	P	08/08/2013	04/25/2017	1,476	1,579	(103)	N/A	N/A	N/A	(103)	
SECURITY	FEDERAL NATL MTG ASSN SERIES 2004 101 CLASS HD	P	08/08/2013	06/26/2017	1,369	1,464	(95)	N/A	N/A	N/A	(95)	
SECURITY	FEDERAL NATL MTG ASSN SERIES 2004 101 CLASS HD	P	08/08/2013	08/25/2017	1,169	1,250	(81)	N/A	N/A	N/A	(81)	
SECURITY	FEDERAL NATL MTG ASSN SFRIFS 2004 101 CLASS HD	P	08/08/2013	12/26/2017	942	1,008	(66)	N/A	N/A	N/A	(66)	
SECURITY	FEDERAL NATL MTG ASSN SERIES 2005 110 CLASS MN	P	08/19/2013	01/25/2017	1,341	1,459	(118)	N/A	N/A	N/A	(118)	
SECURITY	FEDERAL NATL MTG ASSN SFRIFS 2005 110 CLASS MN	P	08/19/2013	02/27/2017	1,294	1,409	(114)	N/A	N/A	N/A	(114)	
SECURITY	FEDERAL NATL MTG ASSN SERIES 2005 110 CLASS MN	P	08/19/2013	05/25/2017	1,574	1,713	(139)	N/A	N/A	N/A	(139)	
SECURITY	FEDERAL NATL MTG ASSN SERIES 2005 110 CLASS MN	P	08/19/2013	07/25/2017	1,156	1,258	(102)	N/A	N/A	N/A	(102)	
SECURITY	FEDERAL NATL MTG ASSN SFRIFS 2005 110 CLASS MN	P	08/19/2013	09/25/2017	1,101	1,198	(97)	N/A	N/A	N/A	(97)	
SECURITY	FEDERAL NATL MTG ASSN SERIES 2005 110 CLASS MN	P	08/19/2013	10/25/2017	1,074	1,168	(95)	N/A	N/A	N/A	(95)	

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
SECURITY	FEDERAL NATL MTG ASSN SERIFS 2005 110 CLASS MN	P	08/19/2013	03/27/2017	375	408	(33)	N/A	N/A	N/A	(33)
SECURITY	FEDERAL NATL MTG ASSN SERIFS 2005 110 CLASS MN	P	08/19/2013	04/25/2017	1,655	1,801	(146)	N/A	N/A	N/A	(146)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2005 110 CLASS MN	P	08/19/2013	06/26/2017	1,332	1,449	(117)	N/A	N/A	N/A	(117)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2005 110 CLASS MN	P	08/19/2013	08/25/2017	1,128	1,228	(100)	N/A	N/A	N/A	(100)
SECURITY	FEDERAL NATL MTG ASSN SERIES 2005 110 CLASS MN	P	08/19/2013	12/26/2017	969	1,055	(86)	N/A	N/A	N/A	(86)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2008 51 CLASS BC	P	07/10/2013	01/25/2017	1,154	1,216	(63)	N/A	N/A	N/A	(63)
SECURITY	FEDERAL NATL MTG ASSN SERIFS 2008 51 CLASS BC	P	07/10/2013	02/27/2017	1,102	1,162	(60)	N/A	N/A	N/A	(60)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2008 51 CLASS BC	P	07/10/2013	05/25/2017	1,002	1,057	(54)	N/A	N/A	N/A	(54)
SECURITY	FEDERAL NATL MTG ASSN SERIFS 2008 51 CLASS BC	P	07/10/2013	07/25/2017	901	950	(49)	N/A	N/A	N/A	(49)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2008 51 CLASS BC	P	07/10/2013	09/25/2017	831	876	(45)	N/A	N/A	N/A	(45)
SECURITY	FEDERAL NATL MTG ASSN SERIFS 2008 51 CLASS BC	P	07/10/2013	10/25/2017	778	820	(42)	N/A	N/A	N/A	(42)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2008 51 CLASS BC	P	07/10/2013	11/27/2017	748	789	(41)	N/A	N/A	N/A	(41)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2008 51 CLASS BC	P	07/10/2013	03/27/2017	1,069	1,127	(58)	N/A	N/A	N/A	(58)
SECURITY	FEDERAL NATL MTG ASSN SERIES 2008 51 CLASS BC	P	07/10/2013	04/25/2017	1,069	1,128	(58)	N/A	N/A	N/A	(58)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2008 51 CLASS BC	P	07/10/2013	06/26/2017	1,009	1,064	(55)	N/A	N/A	N/A	(55)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2008 51 CLASS BC	P	07/10/2013	08/25/2017	874	922	(48)	N/A	N/A	N/A	(48)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2008 51 CLASS BC	P	07/10/2013	12/26/2017	686	724	(37)	N/A	N/A	N/A	(37)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 33 CLASS AH	P	04/22/2016	01/25/2017	2,177	2,267	(89)	N/A	N/A	N/A	(89)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 33 CLASS AH	P	04/22/2016	02/27/2017	2,488	2,590	(102)	N/A	N/A	N/A	(102)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 33 CLASS AH	P	04/22/2016	05/25/2017	1,422	1,480	(58)	N/A	N/A	N/A	(58)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 33 CLASS AH	P	04/22/2016	07/25/2017	2,264	2,357	(93)	N/A	N/A	N/A	(93)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 33 CLASS AH	P	04/22/2016	09/25/2017	1,778	1,850	(73)	N/A	N/A	N/A	(73)
SECURITY	FEDERAL NATL MTG ASSN SERIFS 2014 33 CLASS AH	P	04/22/2016	10/25/2017	1,634	1,701	(67)	N/A	N/A	N/A	(67)
SECURITY	FEDERAL NATL MTG ASSN SERIFS 2014 33 CLASS AH	P	04/22/2016	11/27/2017	2,052	2,136	(84)	N/A	N/A	N/A	(84)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 33 CLASS AH	P	04/22/2016	03/27/2017	1,970	2,051	(81)	N/A	N/A	N/A	(81)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 33 CLASS AH	P	04/22/2016	04/25/2017	1,877	1,954	(77)	N/A	N/A	N/A	(77)
SECURITY	FEDERAL NATL MTG ASSN SERIES 2014 33 CLASS AH	P	04/22/2016	06/26/2017	2,134	2,221	(87)	N/A	N/A	N/A	(87)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 33 CLASS AH	P	04/22/2016	08/25/2017	1,447	1,507	(59)	N/A	N/A	N/A	(59)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 33 CLASS AH	P	04/22/2016	12/26/2017	2,518	2,621	(103)	N/A	N/A	N/A	(103)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 91 CLASS PB	P	08/13/2015	01/25/2017	2,290	2,377	(87)	N/A	N/A	N/A	(87)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 91 CLASS PB	P	08/13/2015	02/27/2017	2,275	2,362	(87)	N/A	N/A	N/A	(87)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 91 CLASS PB	P	08/13/2015	05/25/2017	2,233	2,318	(85)	N/A	N/A	N/A	(85)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 91 CLASS PB	P	08/13/2015	07/25/2017	2,205	2,289	(84)	N/A	N/A	N/A	(84)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 91 CLASS PB	P	08/13/2015	09/25/2017	2,177	2,260	(83)	N/A	N/A	N/A	(83)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 91 CLASS PB	P	08/13/2015	10/25/2017	2,164	2,246	(82)	N/A	N/A	N/A	(82)
SECURITY	FEDERAL NATL MTG ASSN SERIES 2014 91 CLASS PB	P	08/13/2015	11/27/2017	2,150	2,232	(82)	N/A	N/A	N/A	(82)
SECURITY	FEDERAL NATL MTG ASSN SERIES 2014 91 CLASS PB	P	08/13/2015	03/27/2017	2,261	2,347	(86)	N/A	N/A	N/A	(86)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 91 CLASS PB	P	08/13/2015	04/25/2017	2,247	2,333	(86)	N/A	N/A	N/A	(86)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 91 CLASS PB	P	08/13/2015	06/26/2017	2,219	2,303	(85)	N/A	N/A	N/A	(85)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 91 CLASS PB	P	08/13/2015	08/25/2017	2,191	2,275	(84)	N/A	N/A	N/A	(84)
SECURITY	FEDERAL NATL MTG ASSN SFRIEFS 2014 91 CLASS PB	P	08/13/2015	12/26/2017	2,137	2,218	(81)	N/A	N/A	N/A	(81)
SECURITY	FIDELITY NATIONAL INFORM CALL 05/15/2026 @ 100 000 UNSC	P	08/11/2016	05/17/2017	47,981	49,446	(1,465)	N/A	N/A	N/A	(1,465)
SECURITY	FIDELITY NATIONAL INFORM CALL 05/15/2026 @ 100 000 UNSC	P	08/12/2016	05/17/2017	23,991	24,974	(984)	N/A	N/A	N/A	(984)
SECURITY	FIDELITY NATIONAL INFORM CALL 05/15/2026 @ 100 000 UNSC	P	08/12/2016	05/17/2017	23,991	24,955	(965)	N/A	N/A	N/A	(965)
SECURITY	FIFTH THIRD AUTO TRUST SFRIEFS 2015 1 CLASS A3	P	07/26/2016	05/15/2017	8,659	8,686	(27)	N/A	N/A	N/A	(27)
SECURITY	FIFTH THIRD AUTO TRUST SFRIEFS 2015 1 CLASS A3	P	10/28/2015	08/15/2017	7,821	7,819	1	N/A	N/A	N/A	1
SECURITY	FIFTH THIRD AUTO TRUST SFRIEFS 2015 1 CLASS A3	P	10/28/2015	09/15/2017	8,250	8,248	1	N/A	N/A	N/A	1
SECURITY	FIFTH THIRD AUTO TRUST SFRIEFS 2015 1 CLASS A3	P	07/26/2016	07/17/2017	9,208	9,237	(29)	N/A	N/A	N/A	(29)
SECURITY	FIFTH THIRD AUTO TRUST SFRIEFS 2015 1 CLASS A3	P	10/28/2015	10/16/2017	7,361	7,360	1	N/A	N/A	N/A	1
SECURITY	FIFTH THIRD AUTO TRUST SFRIEFS 2015 1 CLASS A3	P	10/28/2015	10/16/2017	7,927	7,926	1	N/A	N/A	N/A	1
SECURITY	FIFTH THIRD AUTO TRUST SERIES 2015 1 CLASS A3	P	10/28/2015	11/15/2017	7,441	7,440	1	N/A	N/A	N/A	1
SECURITY	FIFTH THIRD AUTO TRUST SFRIEFS 2015 1 CLASS A3	P	10/28/2015	11/15/2017	8,014	8,013	1	N/A	N/A	N/A	1
SECURITY	FIFTH THIRD AUTO TRUST SFRIEFS 2015 1 CLASS A3	P	10/28/2015	11/30/2017	79,071	79,151	(80)	N/A	N/A	N/A	(80)

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SECURITY	FIFTH THIRD AUTO TRUST SFRIFS 2015 1 CLASS A3	P	07/26/2016	04/18/2017	761	763	(2)	N/A	N/A	N/A	(2)
SECURITY	FIFTH THIRD AUTO TRUST SFRIFS 2015 1 CLASS A3	P	10/28/2015	05/15/2017	8,040	8,039	1	N/A	N/A	N/A	1
SECURITY	FIFTH THIRD AUTO TRUST SFRIFS 2015 1 CLASS A3	P	10/28/2015	07/17/2017	8,550	8,549	1	N/A	N/A	N/A	1
SECURITY	FIFTH THIRD AUTO TRUST SFRIFS 2015 1 CLASS A3	P	07/26/2016	06/15/2017	9,595	9,625	(30)	N/A	N/A	N/A	(30)
SECURITY	FIFTH THIRD AUTO TRUST SFRIFS 2015 1 CLASS A3	P	10/28/2015	06/15/2017	8,910	8,908	1	N/A	N/A	N/A	1
SECURITY	FIFTH THIRD AUTO TRUST SFRIFS 2015 1 CLASS A3	P	10/28/2015	09/15/2017	7,660	7,659	1	N/A	N/A	N/A	1
SECURITY	FIFTH THIRD AUTO TRUST SFRIFS 2015 1 CLASS A3	P	10/28/2015	08/15/2017	6,645	6,644	1	N/A	N/A	N/A	1
SECURITY	FIFTH THIRD AUTO TRUST SFRIFS 2015 1 CLASS A3	P	07/26/2016	08/15/2017	1,778	1,783	(6)	N/A	N/A	N/A	(6)
SECURITY	FIFTH THIRD AUTO TRUST SFRIFS 2015 1 CLASS A3	P	10/28/2015	12/15/2017	6,473	6,472	1	N/A	N/A	N/A	1
SECURITY	FIFTH THIRD AUTO TRUST SFRIFS 2015 1 CLASS A3	P	10/28/2015	12/15/2017	0	0	0	N/A	N/A	N/A	0
SECURITY	FIFTH THIRD AUTO TRUST SFRIFS 2015 1 CLASS A3	P	10/28/2015	12/15/2017	0	0	0	N/A	N/A	N/A	0
SECURITY	FINANCIAL ENGINES INC	P	12/18/2015	01/11/2017	2,025	1,797	228	N/A	N/A	N/A	228
SECURITY	FINANCIAL ENGINES INC	P	12/18/2015	02/15/2017	13,283	11,528	1,755	N/A	N/A	N/A	1,755
SECURITY	FINANCIAL ENGINES INC	P	08/19/2016	02/15/2017	1,172	936	236	N/A	N/A	N/A	236
SECURITY	FIRST BUSEY CORP	P	02/10/2017	04/25/2017	7,528	7,746	(219)	N/A	N/A	N/A	(219)
SECURITY	FIRST COMMONWEALTH FINANCIAL CRP (PA)	P	02/10/2017	03/31/2017	2,643	2,759	(116)	N/A	N/A	N/A	(116)
SECURITY	FIRST COMMONWEALTH FINANCIAL CRP (PA)	P	02/10/2017	04/03/2017	1,717	1,816	(100)	N/A	N/A	N/A	(100)
SECURITY	FIRST COMMONWEALTH FINANCIAL CRP (PA)	P	02/10/2017	04/04/2017	340	355	(15)	N/A	N/A	N/A	(15)
SECURITY	FIRST REPUBLIC BANK/FRAN	P	08/17/2016	02/16/2017	21,221	16,155	5,066	N/A	N/A	N/A	5,066
SECURITY	FISERV INC	P	12/18/2015	02/16/2017	34,680	28,999	5,681	N/A	N/A	N/A	5,681
SECURITY	FLORIDA POWER & LIGHT CO CALL 04/01/2044 @ 100 000 MORT	P	09/02/2014	09/11/2017	43,638	39,868	3,770	N/A	N/A	N/A	3,770
SECURITY	FLORIDA POWER & LIGHT CO CALL 04/01/2044 @ 100 000 MORT	P	03/26/2015	09/11/2017	21,819	21,631	188	N/A	N/A	N/A	188
SECURITY	FLORIDA POWER & LIGHT CO CALL 06/01/2047 MORT	P	11/13/2017	12/20/2017	20,934	19,842	1,093	N/A	N/A	N/A	1,093
SECURITY	FLORIDA POWER & LIGHT CO CALL 06/01/2047 MORT	P	11/13/2017	12/20/2017	26,135	24,802	1,333	N/A	N/A	N/A	1,333
SECURITY	FLOWERVE CORP	P	09/12/2016	02/01/2017	8,327	7,655	672	N/A	N/A	N/A	672
SECURITY	FLOWERVE CORP	P	09/12/2016	02/06/2017	8,045	7,750	295	N/A	N/A	N/A	295
SECURITY	FLOWERVE CORP	P	09/12/2016	03/21/2017	8,385	8,411	(27)	N/A	N/A	N/A	(27)
SECURITY	FLUOR CORP	P	11/16/2016	05/08/2017	6,768	6,745	23	N/A	N/A	N/A	23
SECURITY	FLUOR CORP	P	11/09/2016	10/27/2017	2,467	2,762	(295)	N/A	N/A	N/A	(295)
SECURITY	FLUOR CORP	P	11/08/2016	10/27/2017	7,486	7,836	(349)	N/A	N/A	N/A	(349)
SECURITY	FLUOR CORP	P	11/16/2016	08/16/2017	1,166	1,533	(367)	N/A	N/A	N/A	(367)
SECURITY	FLUOR CORP	P	11/09/2016	08/16/2017	3,266	4,000	(734)	N/A	N/A	N/A	(734)
SECURITY	FMC TECHNOLOGIES INC	P	09/12/2016	01/17/2017	17,303	13,729	3,574	N/A	N/A	N/A	3,574
SECURITY	FORD CREDIT AUTO LEASE TRUST SERIES 2016 A CLASS A2	P	03/15/2016	01/17/2017	8,782	8,782	0	N/A	N/A	N/A	0
SECURITY	FORD CREDIT AUTO LEASE TRUST SERIES 2016 A CLASS A2	P	03/15/2016	02/15/2017	8,844	8,844	0	N/A	N/A	N/A	0
SECURITY	FORD CREDIT AUTO LEASE TRUST SERIES 2016 A CLASS A2	P	03/15/2016	03/15/2017	9,855	9,854	0	N/A	N/A	N/A	0
SECURITY	FORD CREDIT AUTO LEASE TRUST SERIES 2016 A CLASS A2	P	12/31/2000	10/16/2017	0	0	0	N/A	N/A	N/A	0
SECURITY	FORD CREDIT AUTO LEASE TRUST SERIES 2016 A CLASS A2	P	03/15/2016	10/16/2017	10,267	10,267	0	N/A	N/A	N/A	0
SECURITY	FORD CREDIT AUTO LEASE TRUST SERIES 2016 A CLASS A2	P	03/15/2016	04/18/2017	11,830	11,830	0	N/A	N/A	N/A	0
SECURITY	FORD CREDIT AUTO LEASE TRUST SERIES 2016 A CLASS A2	P	03/15/2016	05/15/2017	10,832	10,831	0	N/A	N/A	N/A	0
SECURITY	FORD CREDIT AUTO LEASE TRUST SERIES 2016 A CLASS A2	P	03/15/2016	07/17/2017	11,732	11,732	0	N/A	N/A	N/A	0
SECURITY	FORD CREDIT AUTO LEASE TRUST SERIES 2016 A CLASS A2	P	03/15/2016	06/15/2017	11,202	11,202	0	N/A	N/A	N/A	0
SECURITY	FORD CREDIT AUTO LEASE TRUST SERIES 2016 A CLASS A2	P	03/15/2016	09/15/2017	12,223	12,223	0	N/A	N/A	N/A	0
SECURITY	FORD CREDIT AUTO LEASE TRUST SERIES 2016 A CLASS A2	P	03/15/2016	08/15/2017	11,418	11,418	0	N/A	N/A	N/A	0
SECURITY	FORD CREDIT AUTO OWNER TRUST SERIES 2016 A CLASS A3	P	01/20/2016	11/15/2017	1,987	1,987	0	N/A	N/A	N/A	0
SECURITY	FORD CREDIT AUTO OWNER TRUST SERIES 2016 A CLASS A3	P	01/20/2016	06/20/2017	49,930	49,999	(69)	N/A	N/A	N/A	(69)
SECURITY	FORD CREDIT AUTO OWNER TRUST SERIES 2016 A CLASS A3	P	03/08/2016	06/20/2017	94,866	95,163	(297)	N/A	N/A	N/A	(297)
SECURITY	FORD CREDIT AUTO OWNER TRUST SERIES 2016 A CLASS A3	P	01/20/2016	12/15/2017	1,960	1,960	0	N/A	N/A	N/A	0
SECURITY	FORD MOTOR COMPANY CALL 09/08/2026 UNSC	P	12/06/2016	11/07/2017	52,232	50,180	2,052	N/A	N/A	N/A	2,052
SECURITY	FORD MOTOR COMPANY CALL 09/08/2026 UNSC	P	12/05/2016	11/07/2017	26,116	25,000	1,116	N/A	N/A	N/A	1,116
SECURITY	FORTINET INC	P	08/04/2016	02/15/2017	1,671	1,491	180	N/A	N/A	N/A	180
SECURITY	FORTINET INC	P	12/18/2015	02/15/2017	18,040	15,114	2,926	N/A	N/A	N/A	2,926
SECURITY	FORTINET INC	P	12/18/2015	02/15/2017	1,785	1,452	333	N/A	N/A	N/A	333

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SECURITY	FORTIVE CORP	P	09/02/2016	02/16/2017	9,070	8,365	705	N/A	N/A	N/A	705
SECURITY	FORTIVE CORP	P	09/16/2016	02/16/2017	5,315	4,600	715	N/A	N/A	N/A	715
SECURITY	FORTUNE BRANDS HOMF & SEC	P	12/18/2015	02/16/2017	27,621	26,407	1,214	N/A	N/A	N/A	1,214
SECURITY	FOX FACTORY HOLDING CORP	P	08/24/2016	02/15/2017	1,096	805	291	N/A	N/A	N/A	291
SECURITY	FOX FACTORY HOLDING CORP	P	12/18/2015	02/15/2017	6,605	4,441	2,164	N/A	N/A	N/A	2,164
SECURITY	FRANCESCAS HOLDINGS CORP	P	02/10/2017	03/16/2017	1,783	2,064	(281)	N/A	N/A	N/A	(281)
SECURITY	FRANCESCAS HOLDINGS CORP	P	02/10/2017	03/31/2017	4,042	4,700	(658)	N/A	N/A	N/A	(658)
SECURITY	FRANKS INTFRNATIONAL NV SEDOL BCRYSH0	P	09/12/2016	10/06/2017	5,257	8,217	(2,960)	N/A	N/A	N/A	(2,960)
SECURITY	FRANKS INTFRNATIONAL NV SEDOL BCRYSH0	P	09/12/2016	10/19/2017	3,892	6,455	(2,563)	N/A	N/A	N/A	(2,563)
SECURITY	FRANKS INTFRNATIONAL NV SEDOL BCRYSH0	P	09/12/2016	10/27/2017	8,457	15,624	(7,167)	N/A	N/A	N/A	(7,167)
SECURITY	FRANKS INTFRNATIONAL NV SEDOL BCRYSH0	P	12/01/2016	02/01/2017	481	500	(19)	N/A	N/A	N/A	(19)
SECURITY	FRANKS INTFRNATIONAL NV SEDOL BCRYSH0	P	09/12/2016	02/01/2017	11,191	10,801	389	N/A	N/A	N/A	389
SECURITY	FRANKS INTERNATIONAL NV SEDOL BCRYSH0	P	09/12/2016	02/24/2017	15,897	14,946	952	N/A	N/A	N/A	952
SECURITY	FRANKS INTFRNATIONAL NV SEDOL BCRYSH0	P	09/12/2016	04/17/2017	4,672	5,454	(783)	N/A	N/A	N/A	(783)
SECURITY	FRANKS INTERNATIONAL NV SEDOL BCRYSH0	P	09/12/2016	07/03/2017	10,933	16,863	(5,930)	N/A	N/A	N/A	(5,930)
SECURITY	FRANKS INTFRNATIONAL NV SEDOL BCRYSH0	P	09/12/2016	07/06/2017	1,459	2,084	(625)	N/A	N/A	N/A	(625)
SECURITY	FRANKS INTERNATIONAL NV SEDOL BCRYSH0	P	09/12/2016	08/08/2017	8,127	12,171	(4,044)	N/A	N/A	N/A	(4,044)
SECURITY	FRANKS INTFRNATIONAL NV SEDOL BCRYSH0	P	09/12/2016	08/17/2017	6,155	10,599	(4,444)	N/A	N/A	N/A	(4,444)
SECURITY	FRESENIUS MED CARF SPONSORED ADR	P	02/10/2016	11/10/2017	63,265	55,115	8,150	N/A	N/A	N/A	8,150
SECURITY	FRESENIUS MED CARF SPONSORED ADR	P	08/23/2016	02/27/2017	2,088	2,281	(193)	N/A	N/A	N/A	(193)
SECURITY	FRESENIUS MED CARE SPONSORED ADR	P	08/24/2016	02/27/2017	2,506	2,722	(216)	N/A	N/A	N/A	(216)
SECURITY	FRESENIUS MED CARF SPONSORED ADR	P	01/28/2016	02/27/2017	15,453	16,160	(707)	N/A	N/A	N/A	(707)
SECURITY	FRESENIUS MED CARF SPONSORED ADR	P	02/04/2016	02/27/2017	14,200	14,839	(639)	N/A	N/A	N/A	(639)
SECURITY	FRESENIUS MED CARF SPONSORED ADR	P	01/27/2016	02/27/2017	6,682	6,905	(223)	N/A	N/A	N/A	(223)
SECURITY	FRESENIUS MED CARF SPONSORED ADR	P	01/27/2016	02/28/2017	4,169	4,316	(147)	N/A	N/A	N/A	(147)
SECURITY	FRESENIUS MED CARE SPONSORED ADR	P	03/10/2016	02/28/2017	14,590	14,872	(281)	N/A	N/A	N/A	(281)
SECURITY	FRESENIUS MED CARF SPONSORED ADR	P	03/10/2016	03/01/2017	6,985	7,223	(239)	N/A	N/A	N/A	(239)
SECURITY	FRESENIUS MED CARE SPONSORED ADR	P	03/10/2016	03/02/2017	1,239	1,275	(36)	N/A	N/A	N/A	(36)
SECURITY	FRESENIUS MED CARF SPONSORED ADR	P	01/26/2016	03/02/2017	4,955	5,029	(73)	N/A	N/A	N/A	(73)
SECURITY	FRESH DFL MONTF PRODUCE INC	P	02/10/2017	04/25/2017	11,283	11,299	(17)	N/A	N/A	N/A	(17)
SECURITY	FULLER H B CO	P	09/12/2016	05/02/2017	10,857	9,716	1,141	N/A	N/A	N/A	1,141
SECURITY	FULLER H B CO	P	09/12/2016	05/09/2017	9,342	8,349	993	N/A	N/A	N/A	993
SECURITY	FULLER H B CO	P	09/12/2016	09/11/2017	18,142	15,990	2,153	N/A	N/A	N/A	2,153
SECURITY	G&K SVCS INC	P	03/08/2017	03/22/2017	8,873	8,660	213	N/A	N/A	N/A	213
SECURITY	G&K SVCS INC	P	02/28/2017	03/22/2017	9,360	9,079	281	N/A	N/A	N/A	281
SECURITY	GARTNER INC CLASS A	P	12/18/2015	02/16/2017	26,174	23,328	2,846	N/A	N/A	N/A	2,846
SECURITY	GARTNER INC CLASS A	P	10/03/2016	02/16/2017	5,053	4,435	618	N/A	N/A	N/A	618
SECURITY	GCP APPLIED TECHNOLOGIFS-W/I	P	02/10/2017	04/25/2017	8,507	7,337	1,169	N/A	N/A	N/A	1,169
SECURITY	GEMALTO NV SPONSORFD ADR	P	12/18/2015	05/11/2017	16,871	16,067	804	N/A	N/A	N/A	804
SECURITY	GEMALTO NV SPONSORED ADR	P	12/18/2015	05/31/2017	45,602	44,936	666	N/A	N/A	N/A	666
SECURITY	GENERAC HOLDINGS INC	P	01/05/2017	11/08/2017	11,149	9,375	1,774	N/A	N/A	N/A	1,774
SECURITY	GENERAC HOLDINGS INC	P	01/05/2017	12/12/2017	9,366	8,030	1,336	N/A	N/A	N/A	1,336
SECURITY	GENERAC HOLDINGS INC	P	01/05/2017	12/13/2017	1,427	1,219	208	N/A	N/A	N/A	208
SECURITY	GENERAL DYNAMICS CORP	P	09/07/2016	01/13/2017	8,871	7,660	1,211	N/A	N/A	N/A	1,211
SECURITY	GENERAL DYNAMICS CORP	P	12/18/2015	01/13/2017	39,034	30,034	8,999	N/A	N/A	N/A	8,999
SECURITY	GENERAL DYNAMICS CORP	P	12/18/2015	02/17/2017	24,286	17,748	6,538	N/A	N/A	N/A	6,538
SECURITY	GENERAL DYNAMICS CORP	P	12/18/2015	02/08/2017	16,393	12,287	4,106	N/A	N/A	N/A	4,106
SECURITY	GENERAL ELEC CAP CORP SR UNSEC	P	08/22/2013	01/09/2017	95,000	98,162	(3,162)	N/A	N/A	N/A	(3,162)
SECURITY	GENERAL FLFC CAP CORP SR UNSEC	P	03/05/2015	10/20/2017	77,940	77,435	506	N/A	N/A	N/A	506
SECURITY	GENERAL ELEC CAP CORP SR UNSEC	P	06/24/2014	10/20/2017	5,196	5,024	172	N/A	N/A	N/A	172
SECURITY	GENERAL ELECTRIC CO	P	09/07/2016	01/13/2017	8,489	8,373	116	N/A	N/A	N/A	116
SECURITY	GENERAL ELECTRIC CO	P	12/18/2015	01/13/2017	31,439	30,422	1,017	N/A	N/A	N/A	1,017
SECURITY	GENERAL ELFCTRIC CO SR UNSEC	P	05/21/2014	10/30/2017	15,576	14,760	816	N/A	N/A	N/A	816

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (i) over (l))
SECURITY	GENERAL MILLS INC	P	06/07/2017	09/26/2017	8,179	9,096	(917)	N/A	N/A	N/A	(917)
SECURITY	GENERAL MILLS INC	P	06/19/2017	09/26/2017	8,697	9,626	(929)	N/A	N/A	N/A	(929)
SECURITY	GENERAL MOTORS FINL CO CALL 02/13/2024 COGT	P	04/10/2017	12/21/2017	77,144	74,873	2,271	N/A	N/A	N/A	2,271
SECURITY	GENERAL MOTORS FINL CO CALL 02/13/2024 COGT	P	04/10/2017	12/21/2017	10,302	9,983	319	N/A	N/A	N/A	319
SECURITY	GENUINE PARTS CO	P	11/22/2016	06/29/2017	8,004	8,500	(495)	N/A	N/A	N/A	(495)
SECURITY	GENUINE PARTS CO	P	11/01/2016	06/29/2017	182	181	1	N/A	N/A	N/A	
SECURITY	GENUINE PARTS CO	P	11/01/2016	08/08/2017	6,996	7,517	(521)	N/A	N/A	N/A	(521)
SECURITY	GENUINE PARTS CO	P	10/31/2016	08/08/2017	169	180	(12)	N/A	N/A	N/A	(12)
SECURITY	GENUINE PARTS CO	P	10/31/2016	08/16/2017	6,977	7,654	(677)	N/A	N/A	N/A	(677)
SECURITY	GENUINE PARTS CO	P	04/18/2017	08/16/2017	10,916	11,900	(983)	N/A	N/A	N/A	(983)
SECURITY	GEO GROUP INC/THE	P	02/10/2017	04/25/2017	8,736	7,680	1,056	N/A	N/A	N/A	1,056
SECURITY	GEORGIA POWER COMPANY SR NTS	P	06/06/2017	06/15/2017	10,282	10,255	27	N/A	N/A	N/A	27
SECURITY	GEORGIA POWER COMPANY SR NTS	P	04/04/2017	06/15/2017	41,127	38,790	2,338	N/A	N/A	N/A	2,338
SECURITY	GEORGIA POWER COMPANY SR NTS	P	04/04/2017	06/15/2017	20,564	19,395	1,169	N/A	N/A	N/A	1,169
SECURITY	GLADSTONE COMMERCIAL CORP (REIT)	P	02/10/2017	04/25/2017	4,607	4,011	596	N/A	N/A	N/A	596
SECURITY	GLOBAL BRASS & COPPER HOLD	P	02/10/2017	04/25/2017	7,124	7,496	(371)	N/A	N/A	N/A	(371)
SECURITY	GLOBUS MEDICAL INC A	P	12/02/2016	02/17/2017	8,221	6,756	1,465	N/A	N/A	N/A	1,465
SECURITY	GLOBUS MEDICAL INC A	P	11/23/2016	05/11/2017	8,750	5,941	2,809	N/A	N/A	N/A	2,809
SECURITY	GLOBUS MEDICAL INC A	P	08/08/2017	12/08/2017	13,713	10,146	3,567	N/A	N/A	N/A	3,567
SECURITY	GLOBUS MEDICAL INC A	P	11/23/2016	12/08/2017	1,199	632	567	N/A	N/A	N/A	567
SECURITY	GLOBUS MEDICAL INC A	P	12/02/2016	01/19/2017	8,389	6,866	1,523	N/A	N/A	N/A	1,523
SECURITY	GLOBUS MEDICAL INC A	P	12/02/2016	04/26/2017	4,851	3,455	1,396	N/A	N/A	N/A	1,396
SECURITY	GLOBUS MEDICAL INC A	P	11/23/2016	04/26/2017	9,950	6,784	3,165	N/A	N/A	N/A	3,165
SECURITY	GLOBUS MEDICAL INC A	P	11/23/2016	07/06/2017	10,106	6,363	3,743	N/A	N/A	N/A	3,743
SECURITY	GOLDMAN SACHS GROUP INC SR UNSEC	P	02/24/2015	03/13/2017	44,706	46,928	(2,222)	N/A	N/A	N/A	(2,222)
SECURITY	GOLDMAN SACHS GROUP INC SR UNSEC	P	05/27/2015	03/13/2017	27,941	28,859	(917)	N/A	N/A	N/A	(917)
SECURITY	GOVERNMENT PROPERTIES INCOME REIT	P	02/10/2017	04/25/2017	7,016	6,224	791	N/A	N/A	N/A	791
SECURITY	GOVT NATL MTG ASSN II POOL MA0852	P	06/18/2013	01/20/2017	4,098	4,291	(193)	N/A	N/A	N/A	(193)
SECURITY	GOVT NATL MTG ASSN II POOL MA0852	P	06/18/2013	02/21/2017	2,892	3,028	(136)	N/A	N/A	N/A	(136)
SECURITY	GOVT NATL MTG ASSN II POOL MA0852	P	06/18/2013	03/20/2017	3,048	3,192	(143)	N/A	N/A	N/A	(143)
SECURITY	GOVT NATL MTG ASSN II POOL MA0852	P	06/18/2013	05/22/2017	2,688	2,814	(126)	N/A	N/A	N/A	(126)
SECURITY	GOVT NATL MTG ASSN II POOL MA0852	P	06/18/2013	06/20/2017	3,251	3,404	(153)	N/A	N/A	N/A	(153)
SECURITY	GOVT NATL MTG ASSN II POOL MA0852	P	06/18/2013	07/20/2017	3,567	3,734	(168)	N/A	N/A	N/A	(168)
SECURITY	GOVT NATL MTG ASSN II POOL MA0852	P	06/18/2013	10/20/2017	2,718	2,846	(128)	N/A	N/A	N/A	(128)
SECURITY	GOVT NATL MTG ASSN II POOL MA0852	P	06/18/2013	11/20/2017	3,274	3,428	(154)	N/A	N/A	N/A	(154)
SECURITY	GOVT NATL MTG ASSN II POOL MA0852	P	06/18/2013	04/20/2017	3,772	3,950	(177)	N/A	N/A	N/A	(177)
SECURITY	GOVT NATL MTG ASSN II POOL MA0852	P	06/18/2013	08/21/2017	3,179	3,329	(150)	N/A	N/A	N/A	(150)
SECURITY	GOVT NATL MTG ASSN II POOL MA0852	P	06/18/2013	09/20/2017	3,200	3,350	(150)	N/A	N/A	N/A	(150)
SECURITY	GOVT NATL MTG ASSN II POOL MA0852	P	06/18/2013	12/20/2017	3,227	3,379	(152)	N/A	N/A	N/A	(152)
SECURITY	GOVT NATL MTG ASSN II POOL MA1376	P	11/15/2013	01/20/2017	3,212	3,412	(200)	N/A	N/A	N/A	(200)
SECURITY	GOVT NATL MTG ASSN II POOL MA1376	P	11/15/2013	02/21/2017	2,590	2,751	(161)	N/A	N/A	N/A	(161)
SECURITY	GOVT NATL MTG ASSN II POOL MA1376	P	11/15/2013	03/20/2017	1,876	1,992	(117)	N/A	N/A	N/A	(117)
SECURITY	GOVT NATL MTG ASSN II POOL MA1376	P	11/15/2013	05/22/2017	2,142	2,275	(133)	N/A	N/A	N/A	(133)
SECURITY	GOVT NATL MTG ASSN II POOL MA1376	P	11/15/2013	06/20/2017	2,243	2,383	(140)	N/A	N/A	N/A	(140)
SECURITY	GOVT NATL MTG ASSN II POOL MA1376	P	11/15/2013	07/20/2017	2,127	2,259	(132)	N/A	N/A	N/A	(132)
SECURITY	GOVT NATL MTG ASSN II POOL MA1376	P	11/15/2013	10/20/2017	1,848	1,963	(115)	N/A	N/A	N/A	(115)
SECURITY	GOVT NATL MTG ASSN II POOL MA1376	P	11/15/2013	11/20/2017	2,045	2,173	(127)	N/A	N/A	N/A	(127)
SECURITY	GOVT NATL MTG ASSN II POOL MA1376	P	11/15/2013	04/20/2017	2,267	2,408	(141)	N/A	N/A	N/A	(141)
SECURITY	GOVT NATL MTG ASSN II POOL MA1376	P	11/15/2013	08/21/2017	2,040	2,167	(127)	N/A	N/A	N/A	(127)
SECURITY	GOVT NATL MTG ASSN II POOL MA1376	P	11/15/2013	09/20/2017	2,087	2,217	(130)	N/A	N/A	N/A	(130)
SECURITY	GOVT NATL MTG ASSN II POOL MA1376	P	11/15/2013	12/20/2017	1,779	1,890	(111)	N/A	N/A	N/A	(111)
SECURITY	GOVT NATL MTG ASSN II POOL MA2446	P	03/09/2015	01/20/2017	2,673	2,847	(175)	N/A	N/A	N/A	(175)
SECURITY	GOVT NATL MTG ASSN II POOL MA2446	P	03/09/2015	02/21/2017	2,085	2,222	(136)	N/A	N/A	N/A	(136)



(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
		How Acquired			Gross Sales	Cost or		Fair Market			Losses
Kind of		P=urchased	Date	Date Sold/	Price Less	Other Basis		Value as of	Adjusted	Excess of	from
Property	Description	D=Donated	Acquired	Matured	Expense of	and Expense	Gain	December	Cost Basis	(j) over (k)	column (j)
					Sale	of Sale	(Loss)	31, 1969			and gains
SECURITY	GOVT NATL MTG ASSN II POOL MA2446	P	03/09/2015	05/22/2017	1,704	1,815	(111)	N/A	N/A	N/A	(excess (l)
SECURITY	GOVT NATL MTG ASSN II POOL MA2446	P	03/09/2015	06/20/2017	1,498	1,596	(98)	N/A	N/A	N/A	over (l))
SECURITY	GOVT NATL MTG ASSN II POOL MA2446	P	03/09/2015	07/20/2017	1,569	1,671	(102)	N/A	N/A	N/A	(98)
SECURITY	GOVT NATL MTG ASSN II POOL MA2446	P	03/09/2015	10/20/2017	1,474	1,570	(96)	N/A	N/A	N/A	(102)
SECURITY	GOVT NATL MTG ASSN II POOL MA2446	P	03/09/2015	11/20/2017	1,548	1,649	(101)	N/A	N/A	N/A	(96)
SECURITY	GOVT NATL MTG ASSN II POOL MA2446	P	03/09/2015	04/20/2017	1,964	2,092	(128)	N/A	N/A	N/A	(101)
SECURITY	GOVT NATL MTG ASSN II POOL MA2446	P	03/09/2015	08/21/2017	1,565	1,667	(102)	N/A	N/A	N/A	(128)
SECURITY	GOVT NATL MTG ASSN II POOL MA2446	P	03/09/2015	09/20/2017	1,771	1,887	(116)	N/A	N/A	N/A	(102)
SECURITY	GOVT NATL MTG ASSN II POOL MA2446	P	03/09/2015	12/20/2017	1,643	1,750	(107)	N/A	N/A	N/A	(116)
SECURITY	GOVT NATL MTG ASSN II POOL MA3175	P	11/17/2015	01/20/2017	5,811	6,268	(457)	N/A	N/A	N/A	(107)
SECURITY	GOVT NATL MTG ASSN II POOL MA3175	P	11/17/2015	01/25/2017	191,620	193,988	(2,367)	N/A	N/A	N/A	(457)
SECURITY	GRACO INC	P	04/01/2016	02/16/2017	7,207	6,752	455	N/A	N/A	N/A	(2,367)
SECURITY	GRACO INC	P	02/04/2016	02/16/2017	17,606	14,052	3,554	N/A	N/A	N/A	455
SECURITY	GRAINGER W W INC	P	09/12/2016	02/17/2017	8,778	7,844	935	N/A	N/A	N/A	3,554
SECURITY	GRAINGER W W INC	P	09/12/2016	08/16/2017	5,743	7,844	(2,101)	N/A	N/A	N/A	935
SECURITY	GRAND CANYON EDUCATION INC	P	02/10/2017	04/25/2017	8,094	6,295	1,799	N/A	N/A	N/A	(2,101)
SECURITY	GREAT PLAINS ENERGY INC	P	01/05/2017	11/06/2017	5,578	4,710	868	N/A	N/A	N/A	1,799
SECURITY	GREAT PLAINS ENERGY INC	P	01/05/2017	12/14/2017	13,144	10,495	2,649	N/A	N/A	N/A	868
SECURITY	GREAT PLAINS ENERGY INC	P	01/05/2017	12/15/2017	7,189	5,867	1,321	N/A	N/A	N/A	2,649
SECURITY	GRUBHUB INC	P	08/19/2016	02/15/2017	720	732	(12)	N/A	N/A	N/A	1,321
SECURITY	GRUBHUB INC	P	01/06/2017	02/15/2017	455	444	11	N/A	N/A	N/A	(12)
SECURITY	GRUBHUB INC	P	11/22/2016	02/15/2017	1,061	1,035	27	N/A	N/A	N/A	11
SECURITY	GRUBHUB INC	P	12/18/2015	02/15/2017	6,141	4,008	2,134	N/A	N/A	N/A	27
SECURITY	GRUPO TELEvisa SA DE CV SPONSORED ADR REPSTG ORD PARTN	P	05/24/2016	11/22/2017	19,838	28,622	(8,784)	N/A	N/A	N/A	2,134
SECURITY	H&E EQUIPMENT SERVICES INC	P	11/30/2016	02/15/2017	2,969	2,309	660	N/A	N/A	N/A	(8,784)
SECURITY	H&E EQUIPMENT SERVICES INC	P	12/18/2015	02/15/2017	8,517	5,964	2,553	N/A	N/A	N/A	660
SECURITY	H&E EQUIPMENT SERVICES INC	P	08/19/2016	02/15/2017	1,241	844	397	N/A	N/A	N/A	2,553
SECURITY	HAIN CELESTIAL GROUP INC	P	12/18/2015	08/30/2017	1,809	1,899	(90)	N/A	N/A	N/A	397
SECURITY	HAIN CELESTIAL GROUP INC	P	12/21/2015	08/30/2017	5,387	5,569	(182)	N/A	N/A	N/A	(90)
SECURITY	HAIN CELESTIAL GROUP INC	P	01/05/2017	08/30/2017	15,848	16,326	(478)	N/A	N/A	N/A	(182)
SECURITY	HALLIBURTON CO	P	09/15/2016	01/25/2017	9,141	6,731	2,411	N/A	N/A	N/A	(478)
SECURITY	HALLIBURTON CO	P	04/03/2017	06/27/2017	7,642	8,906	(1,264)	N/A	N/A	N/A	2,411
SECURITY	HALLIBURTON CO	P	04/03/2017	07/14/2017	42	49	(7)	N/A	N/A	N/A	(1,264)
SECURITY	HALLIBURTON CO	P	05/03/2017	07/14/2017	9,144	9,759	(614)	N/A	N/A	N/A	(7)
SECURITY	HANCOCK HOLDING CO	P	01/05/2017	11/09/2017	17,414	16,048	1,365	N/A	N/A	N/A	(614)
SECURITY	HANCOCK HOLDING CO	P	01/05/2017	12/15/2017	12,417	11,252	1,165	N/A	N/A	N/A	1,365
SECURITY	HANCOCK HOLDING CO	P	01/05/2017	07/25/2017	13,555	13,045	510	N/A	N/A	N/A	1,165
SECURITY	HANCOCK HOLDING CO	P	01/05/2017	07/26/2017	15,521	14,973	548	N/A	N/A	N/A	510
SECURITY	HASBRO INC	P	12/18/2015	02/16/2017	42,985	28,965	14,020	N/A	N/A	N/A	548
SECURITY	HASBRO INC NOTES	P	07/09/2013	09/15/2017	90,000	102,429	(12,429)	N/A	N/A	N/A	14,020
SECURITY	HASBRO INC NOTES	P	05/12/2015	09/15/2017	10,000	11,032	(1,032)	N/A	N/A	N/A	(12,429)
SECURITY	HD SUPPLY HOLDINGS INC	P	01/03/2017	01/13/2017	33,295	33,396	(101)	N/A	N/A	N/A	(1,032)
SECURITY	HD SUPPLY HOLDINGS INC	P	01/03/2017	01/13/2017	5,926	5,928	(2)	N/A	N/A	N/A	(101)
SECURITY	HD SUPPLY HOLDINGS INC	P	01/03/2017	02/17/2017	13,314	13,246	68	N/A	N/A	N/A	(2)
SECURITY	HD SUPPLY HOLDINGS INC	P	01/03/2017	02/08/2017	9,881	9,835	46	N/A	N/A	N/A	68
SECURITY	HDFC BANK LTD SPON - ADR	P	08/05/2016	01/04/2017	3,049	3,493	(444)	N/A	N/A	N/A	46
SECURITY	HDFC BANK LTD SPON - ADR	P	08/05/2016	01/05/2017	5,493	6,287	(794)	N/A	N/A	N/A	(444)
SECURITY	HDFC BANK LTD SPON - ADR	P	08/05/2016	01/10/2017	6,087	6,986	(899)	N/A	N/A	N/A	(794)
SECURITY	HDFC BANK LTD SPON - ADR	P	08/05/2016	01/11/2017	608	699	(90)	N/A	N/A	N/A	(899)
SECURITY	HDFC BANK LTD SPON - ADR	P	08/05/2016	01/11/2017	4,257	4,885	(628)	N/A	N/A	N/A	(90)
SECURITY	HEALTHSOUTH CORP NAME CHANGE 01/02/18	P	02/10/2017	04/25/2017	12,026	11,055	971	N/A	N/A	N/A	(628)
SECURITY	HEARTLAND EXPRESS INC	P	03/03/2017	05/19/2017	3,330	3,623	(294)	N/A	N/A	N/A	971
SECURITY	HEARTLAND EXPRESS INC	P	09/12/2016	10/05/2017	4,351	3,329	1,022	N/A	N/A	N/A	(294)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/	Gross Sales	Cost or	Fair Market				Losses from
		P=Purchased D=Donated	Acquired	Matured	Price Less Expense of	Other Basis of Sale	Value as of December 31, 1969	Gain (Loss)	Adjusted Cost Basis	Excess of (j) over (k)	column (j) and gains (excess (i) over (l))
SECURITY	HEARTLAND EXPRESS INC	P	03/03/2017	06/16/2017	3,730	3,769	(39)	N/A	N/A	N/A	(39)
SECURITY	HEARTLAND EXPRESS INC	P	03/03/2017	06/26/2017	2,755	2,811	(56)	N/A	N/A	N/A	(56)
SECURITY	HEARTLAND EXPRESS INC	P	09/12/2016	06/26/2017	6,122	5,739	383	N/A	N/A	N/A	383
SECURITY	HEARTLAND EXPRESS INC	P	09/12/2016	07/06/2017	10,366	9,508	858	N/A	N/A	N/A	858
SECURITY	HEARTLAND EXPRESS INC	P	09/12/2016	07/14/2017	9,889	8,954	935	N/A	N/A	N/A	935
SECURITY	HEARTLAND EXPRESS INC	P	09/12/2016	07/18/2017	10,265	9,068	1,196	N/A	N/A	N/A	1,196
SECURITY	HELEN OF TROY CORP LTD	P	02/10/2017	04/25/2017	7,565	7,765	(200)	N/A	N/A	N/A	(200)
SECURITY	HENKEL KGAA SPONS ADR	P	12/12/2016	07/03/2017	10,899	9,017	1,881	N/A	N/A	N/A	1,881
SECURITY	HENKEL KGAA SPONS ADR	P	11/29/2016	07/03/2017	1,362	1,099	263	N/A	N/A	N/A	263
SECURITY	HENKEL KGAA SPONS ADR	P	11/29/2016	07/05/2017	8,975	7,394	1,580	N/A	N/A	N/A	1,580
SECURITY	HIBBETT SPORTS INC	P	12/18/2015	01/11/2017	1,601	1,392	209	N/A	N/A	N/A	209
SECURITY	HIBBETT SPORTS INC	P	12/18/2015	02/15/2017	6,656	6,279	378	N/A	N/A	N/A	378
SECURITY	HOLOGIC INC	P	12/12/2016	02/17/2017	12,713	13,150	(437)	N/A	N/A	N/A	(437)
SECURITY	HOLOGIC INC	P	12/12/2016	02/08/2017	9,861	9,962	(101)	N/A	N/A	N/A	(101)
SECURITY	HOME DEPOT INC	P	05/13/2016	01/13/2017	29,744	29,461	282	N/A	N/A	N/A	282
SECURITY	HOME DEPOT INC	P	09/07/2016	01/13/2017	8,112	7,959	153	N/A	N/A	N/A	153
SECURITY	HOME DEPOT INC	P	12/18/2015	02/17/2017	36,537	34,010	2,527	N/A	N/A	N/A	2,527
SECURITY	HOME DEPOT INC	P	12/18/2015	02/08/2017	26,216	24,854	1,362	N/A	N/A	N/A	1,362
SECURITY	HONDA AUTO RECEIVABLES OWNER T SERIES 2015 4 CLASS A3	P	02/24/2016	08/15/2017	44,910	45,083	(172)	N/A	N/A	N/A	(172)
SECURITY	HONDA AUTO RECEIVABLES OWNER T SERIES 2015 4 CLASS A3	P	10/14/2015	08/15/2017	94,811	94,987	(176)	N/A	N/A	N/A	(176)
SECURITY	HONDA AUTO RECEIVABLES OWNER T SERIES 2015 4 CLASS A3	P	10/14/2015	10/23/2017	8,738	8,737	1	N/A	N/A	N/A	1
SECURITY	HONDA AUTO RECEIVABLES OWNER T SERIES 2015 4 CLASS A3	P	10/14/2015	11/21/2017	8,578	8,577	1	N/A	N/A	N/A	1
SECURITY	HONDA AUTO RECEIVABLES OWNER T SERIES 2015 4 CLASS A3	P	10/14/2015	09/21/2017	3,712	3,711	1	N/A	N/A	N/A	1
SECURITY	HONDA AUTO RECEIVABLES OWNER T SERIES 2015 4 CLASS A3	P	10/14/2015	12/21/2017	8,021	8,020	1	N/A	N/A	N/A	1
SECURITY	HONDA AUTO RECEIVABLES OWNER T SERIES 2016 2 CLASS A3	P	05/24/2016	12/15/2017	1,264	1,264	0	N/A	N/A	N/A	0
SECURITY	HONDA MOTOR CO LTD AMERICAN SHARES	P	12/18/2015	11/30/2017	19,396	18,612	784	N/A	N/A	N/A	784
SECURITY	HONEYWELL INTL INC	P	12/18/2015	01/13/2017	35,168	30,442	4,726	N/A	N/A	N/A	4,726
SECURITY	HONEYWELL INTL INC	P	07/08/2016	02/17/2017	17,285	16,462	823	N/A	N/A	N/A	823
SECURITY	HONEYWELL INTL INC	P	07/08/2016	02/08/2017	13,050	12,935	116	N/A	N/A	N/A	116
SECURITY	HORACE MANN EDUCATORS CORP NFW	P	01/05/2017	11/15/2017	14,459	13,811	648	N/A	N/A	N/A	648
SECURITY	HORACE MANN EDUCATORS CORP NFW	P	01/05/2017	12/01/2017	14,144	13,290	855	N/A	N/A	N/A	855
SECURITY	HORACE MANN EDUCATORS CORP NFW	P	01/05/2017	12/11/2017	4,088	3,909	179	N/A	N/A	N/A	179
SECURITY	HORACE MANN EDUCATORS CORP NFW	P	01/05/2017	12/12/2017	586	565	21	N/A	N/A	N/A	21
SECURITY	HORACE MANN EDUCATORS CORP NFW	P	02/10/2017	03/31/2017	5,329	5,629	(299)	N/A	N/A	N/A	(299)
SECURITY	HORIZON GLOBAL CORP	P	02/10/2017	03/16/2017	1,873	1,873	0	N/A	N/A	N/A	0
SECURITY	HORIZON GLOBAL CORP	P	02/10/2017	03/31/2017	2,800	2,800	0	N/A	N/A	N/A	0
SECURITY	HORMEL FOODS CORP	P	10/10/2017	11/15/2017	9,785	9,554	232	N/A	N/A	N/A	232
SECURITY	HRG GROUP INC	P	03/28/2017	04/25/2017	6,681	6,552	129	N/A	N/A	N/A	129
SECURITY	HRG GROUP INC	P	03/13/2017	04/25/2017	4,330	4,109	220	N/A	N/A	N/A	220
SECURITY	HSBC HLDGS PLC SPONSORED ADR NFW	P	12/18/2015	05/11/2017	29,477	27,332	2,145	N/A	N/A	N/A	2,145
SECURITY	HSBC HOLDINGS PLC SR UNSFC ISIN US404280AK50 SEDOL B61GQ88	P	03/25/2015	10/16/2017	27,237	28,556	(1,319)	N/A	N/A	N/A	(1,319)
SECURITY	HSBC HOLDINGS PLC SR UNSEC ISIN US404280AK50 SEDOL B61GQ88	P	06/14/2013	10/16/2017	81,712	85,096	(3,384)	N/A	N/A	N/A	(3,384)
SECURITY	HSBC HOLDINGS PLC SR UNSEC ISIN US404280AK50 SEDOL B61GQ88	P	03/04/2016	10/16/2017	54,475	54,229	246	N/A	N/A	N/A	246
SECURITY	HSBC USA INC UNSC	P	12/01/2014	12/21/2017	139,969	140,389	(420)	N/A	N/A	N/A	(420)
SECURITY	HUB GROUP INC CL A	P	09/12/2016	02/17/2017	21,596	17,915	3,681	N/A	N/A	N/A	3,681
SECURITY	HUB GROUP INC CL A	P	03/28/2017	10/05/2017	5,243	5,545	(303)	N/A	N/A	N/A	(303)
SECURITY	HUB GROUP INC CL A	P	03/28/2017	11/08/2017	4,535	4,682	(147)	N/A	N/A	N/A	(147)
SECURITY	HUB GROUP INC CL A	P	09/12/2016	11/08/2017	5,592	5,218	373	N/A	N/A	N/A	373
SECURITY	HUB GROUP INC CL A	P	09/12/2016	12/18/2017	5,219	4,561	658	N/A	N/A	N/A	658
SECURITY	HUB GROUP INC CL A	P	04/17/2017	12/18/2017	7,710	6,566	1,145	N/A	N/A	N/A	1,145
SECURITY	HUB GROUP INC CL A	P	04/17/2017	12/26/2017	10,290	8,728	1,562	N/A	N/A	N/A	1,562
SECURITY	HUBBELL INC	P	01/26/2017	10/27/2017	9,373	8,971	402	N/A	N/A	N/A	402
SECURITY	HUBBELL INC	P	05/16/2017	10/27/2017	10,622	9,591	1,032	N/A	N/A	N/A	1,032

**Schedule of Gains (Losses) for Tax on Investment Income  
For the Year Ended December 31, 2017**

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(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/	Gross Sales	Cost or	Fair Market				Losses
		P= Purchased	Acquired	Matured	Price Less	Other Basis	Value as of				from
		D= Donated			Expense of	and Expense	December	Adjusted	Excess of		column (j)
					Sale	of Sale	31, 1969	Cost Basis	(j) over (k)	(excess (i)	and gains
							(Loss)			over (l)	over (l)
SECURITY	HUBSPOT INC	P	01/06/2017	02/15/2017	936	834	102	N/A	N/A	N/A	102
SECURITY	HUBSPOT INC	P	12/09/2016	02/15/2017	936	797	139	N/A	N/A	N/A	139
SECURITY	HUBSPOT INC	P	12/28/2016	02/15/2017	819	654	165	N/A	N/A	N/A	165
SECURITY	HUNT J B TRANSPORT SFRVCS INC	P	12/18/2015	02/16/2017	26,802	18,736	8,066	N/A	N/A	N/A	8,066
SECURITY	HUNT J B TRANSPORT SFRVCS INC	P	05/03/2017	12/18/2017	11,184	8,965	2,219	N/A	N/A	N/A	2,219
SECURITY	HUNT J B TRANSPORT SFRVCS INC	P	06/21/2017	12/18/2017	2,572	2,018	554	N/A	N/A	N/A	554
SECURITY	HUNTINGTON AUTO TRUST SERIES 2016 I CLASS A3	P	11/28/2016	06/26/2017	59,993	59,997	(4)	N/A	N/A	N/A	
SECURITY	HYUNDAI AUTO RECEIVABLES TRUST SFRIFS 2015 B CLASS A2	P	04/15/2015	01/17/2017	14,851	14,850	0	N/A	N/A	N/A	0
SECURITY	HYUNDAI AUTO RECEIVABLES TRUST SFRIFS 2015 B CLASS A2	P	12/31/2000	01/17/2017	0	0	0	N/A	N/A	N/A	0
SECURITY	HYUNDAI AUTO RECEIVABLES TRUST SFRIFS 2015 C CLASS A3	P	02/19/2016	10/16/2017	6,287	6,313	(27)	N/A	N/A	N/A	(27)
SECURITY	HYUNDAI AUTO RECEIVABLES TRUST SFRIFS 2015 C CLASS A3	P	02/19/2016	11/15/2017	6,105	6,131	(26)	N/A	N/A	N/A	(26)
SECURITY	HYUNDAI AUTO RECEIVABLES TRUST SFRIFS 2015 C CLASS A3	P	02/19/2016	09/15/2017	3,265	3,279	(14)	N/A	N/A	N/A	(14)
SECURITY	HYUNDAI AUTO RECEIVABLES TRUST SFRIFS 2015 C CLASS A3	P	02/19/2016	12/15/2017	5,949	5,974	(25)	N/A	N/A	N/A	(25)
SECURITY	IBERDROLA SA SPON ADR	P	08/10/2016	10/04/2017	2,844	4,178	(1,334)	N/A	N/A	N/A	(1,334)
SECURITY	IBERDROLA SA SPON ADR	P	08/04/2017	10/04/2017	2,844	2,986	(142)	N/A	N/A	N/A	(142)
SECURITY	IBERDROLA SA SPON ADR	P	12/18/2015	10/04/2017	3,440	3,153	287	N/A	N/A	N/A	287
SECURITY	IBERDROLA SA SPON ADR	P	12/18/2015	02/09/2017	23	25	(2)	N/A	N/A	N/A	(2)
SECURITY	IBERDROLA SA SPON ADR	P	12/18/2015	08/07/2017	27	24	4	N/A	N/A	N/A	4
SECURITY	ICICI BANK LTD SPON ADR	P	12/14/2016	07/05/2017	2	1	0	N/A	N/A	N/A	0
SECURITY	ICON PLC SEDOL R94G471	P	01/26/2017	02/15/2017	1,377	1,299	78	N/A	N/A	N/A	78
SECURITY	ICON PLC SEDOL R94G471	P	12/18/2015	02/15/2017	8,003	7,089	914	N/A	N/A	N/A	914
SECURITY	ICON PLC SEDOL R94G471	P	12/18/2015	04/25/2017	9,576	9,300	276	N/A	N/A	N/A	276
SECURITY	ICONIX BRAND GROUP INC	P	02/10/2017	03/16/2017	4,205	5,682	(1,477)	N/A	N/A	N/A	(1,477)
SECURITY	IDEX CORP	P	12/18/2015	02/15/2017	15,657	13,020	2,637	N/A	N/A	N/A	2,637
SECURITY	IDEXX CORP	P	12/18/2015	02/16/2017	30,901	15,308	15,593	N/A	N/A	N/A	15,593
SECURITY	IDEXX CORP	P	12/18/2015	02/08/2017	7,786	3,932	3,854	N/A	N/A	N/A	3,854
SECURITY	ILG INC	P	03/13/2017	04/25/2017	5,115	4,165	950	N/A	N/A	N/A	950
SECURITY	ILLINOIS TOOL WORKS INC	P	09/07/2016	01/13/2017	9,805	9,580	225	N/A	N/A	N/A	225
SECURITY	ILLINOIS TOOL WORKS INC	P	04/21/2016	01/13/2017	7,354	6,347	1,007	N/A	N/A	N/A	1,007
SECURITY	ILLINOIS TOOL WORKS INC	P	04/21/2016	01/13/2017	26,965	23,123	3,842	N/A	N/A	N/A	3,842
SECURITY	ILLINOIS TOOL WORKS INC	P	06/15/2016	02/17/2017	15,472	12,649	2,823	N/A	N/A	N/A	2,823
SECURITY	ILLINOIS TOOL WORKS INC	P	06/15/2016	02/08/2017	11,458	9,487	1,971	N/A	N/A	N/A	1,971
SECURITY	ILLUMINA INC	P	02/17/2017	05/01/2017	30,404	26,825	3,578	N/A	N/A	N/A	3,578
SECURITY	ILLUMINA INC	P	06/02/2017	09/21/2017	6,398	5,630	768	N/A	N/A	N/A	768
SECURITY	ILLUMINA INC	P	06/02/2017	09/22/2017	6,676	5,993	684	N/A	N/A	N/A	684
SECURITY	IMPERVA INC	P	12/18/2015	02/15/2017	8,525	12,027	(3,503)	N/A	N/A	N/A	(3,503)
SECURITY	IMPERVA INC	P	06/03/2016	02/15/2017	1,874	1,539	334	N/A	N/A	N/A	334
SECURITY	INC RESFARCH HOLDINGS INC-A	P	12/18/2015	04/25/2017	7,498	8,365	(867)	N/A	N/A	N/A	(867)
SECURITY	INC RFSEARCH HOLDINGS INC-A	P	01/26/2017	02/15/2017	266	260	6	N/A	N/A	N/A	
SECURITY	INC RFSEARCH HOLDINGS INC-A	P	11/22/2016	02/15/2017	1,223	1,176	48	N/A	N/A	N/A	48
SECURITY	INC RFSEARCH HOLDINGS INC-A	P	12/18/2015	02/15/2017	3,830	3,502	328	N/A	N/A	N/A	328
SECURITY	INDUSTRIAL SELECT SECTOR SPDR ETF LARGE CAP	P	07/27/2017	12/01/2017	1,913,173	1,790,648	122,525	N/A	N/A	N/A	122,525
SECURITY	INDUSTRIAL SELECT SECTOR SPDR ETF LARGE CAP	P	12/15/2016	12/01/2017	1,157,300	1,001,864	155,436	N/A	N/A	N/A	155,436
SECURITY	INFINEON TECHNOLOGIES ADR	P	09/13/2017	11/10/2017	19,909	17,345	2,564	N/A	N/A	N/A	2,564
SECURITY	INFINEON TECHNOLOGIES ADR	P	09/13/2017	11/10/2017	15,447	13,437	2,010	N/A	N/A	N/A	2,010
SECURITY	INFINEON TECHNOLOGIES ADR	P	09/13/2017	11/13/2017	23,821	21,254	2,567	N/A	N/A	N/A	2,567
SECURITY	INFINEON TECHNOLOGIES ADR	P	09/13/2017	11/13/2017	42,167	37,622	4,545	N/A	N/A	N/A	4,545
SECURITY	INFINEON TECHNOLOGIES ADR	P	12/18/2015	02/22/2017	38,700	31,415	7,285	N/A	N/A	N/A	7,285
SECURITY	INFINITY PROPERTY & CASUALTY	P	01/05/2017	12/11/2017	2,418	2,035	383	N/A	N/A	N/A	383
SECURITY	INFINITY PROPERTY & CASUALTY	P	01/05/2017	12/12/2017	3,032	2,477	555	N/A	N/A	N/A	555
SECURITY	INFINITY PROPERTY & CASUALTY	P	01/05/2017	12/13/2017	2,141	1,769	372	N/A	N/A	N/A	372
SECURITY	INGERSOLL-RAND PLC SFDOL R633030	P	09/07/2016	01/13/2017	9,808	8,733	1,075	N/A	N/A	N/A	1,075
SECURITY	INGERSOLL-RAND PLC SFDOL R633030	P	06/15/2016	01/13/2017	38,479	32,866	5,613	N/A	N/A	N/A	5,613

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/	Gross Sales	Cost or	Fair Market				Losses
		P=Purchased	Acquired	Matured	Price Less	Other Basis	Value as of				from
		D=Donated			Expense of	and Expense	December	Adjusted	Excess of	column (j)	and gains
					Sale	of Sale	31, 1969	Cost Basis	(j) over (k)	over (l)	
SECURITY	INGERSOLL-RAND PLC SFDOL R633030	P	05/13/2016	02/08/2017	16,548	13,798	2,749	N/A	N/A	N/A	2,749
SECURITY	INGREDION INC	P	10/10/2016	01/13/2017	42,383	45,771	(3,388)	N/A	N/A	N/A	(3,388)
SECURITY	INNPHOS HOLDINGS INC	P	01/05/2017	04/11/2017	2,244	2,452	(208)	N/A	N/A	N/A	(208)
SECURITY	INNPHOS HOLDINGS INC	P	01/05/2017	04/12/2017	2,560	2,869	(310)	N/A	N/A	N/A	(310)
SECURITY	INNPHOS HOLDINGS INC	P	01/05/2017	04/13/2017	4,703	5,426	(723)	N/A	N/A	N/A	(723)
SECURITY	INNPHOS HOLDINGS INC	P	01/05/2017	04/17/2017	1,994	2,295	(302)	N/A	N/A	N/A	(302)
SECURITY	INNPHOS HOLDINGS INC	P	01/05/2017	04/18/2017	4,388	5,060	(673)	N/A	N/A	N/A	(673)
SECURITY	INNPHOS HOLDINGS INC	P	12/18/2015	04/18/2017	3,800	2,492	1,307	N/A	N/A	N/A	1,307
SECURITY	INNOSPEC INC	P	02/10/2017	04/25/2017	7,004	7,941	(937)	N/A	N/A	N/A	(937)
SECURITY	INSULET CORP	P	12/18/2015	02/15/2017	16,146	13,941	2,205	N/A	N/A	N/A	2,205
SECURITY	INTEGRA LIFSCSCIENCES HLDG CORP	P	03/28/2017	04/25/2017	6,876	7,020	(144)	N/A	N/A	N/A	(144)
SECURITY	INTEGRA LIFSCSCIENCES HLDG CORP	P	08/24/2016	02/15/2017	1,208	1,208	0	N/A	N/A	N/A	0
SECURITY	INTEGRA LIFSCSCIENCES HLDG CORP	P	08/19/2016	02/15/2017	518	512	6	N/A	N/A	N/A	6
SECURITY	INTEGRA LIFSCSCIENCES HLDG CORP	P	12/18/2015	02/15/2017	12,427	9,583	2,844	N/A	N/A	N/A	2,844
SECURITY	INTEGRATED DFVICE TECHNOLOGY INC	P	12/18/2015	04/25/2017	637	718	(81)	N/A	N/A	N/A	(81)
SECURITY	INTEGRATED DEVICE TECHNOLOGY INC	P	12/18/2015	04/25/2017	1,746	1,967	(221)	N/A	N/A	N/A	(221)
SECURITY	INTEGRATED DEVICE TECHNOLOGY INC	P	05/09/2016	04/25/2017	2,713	2,344	369	N/A	N/A	N/A	369
SECURITY	INTEGRATED DFVICE TECHNOLOGY INC	P	12/18/2015	02/15/2017	9,832	10,587	(755)	N/A	N/A	N/A	(755)
SECURITY	INTEL CORP	P	02/01/2016	02/17/2017	19,261	16,659	2,602	N/A	N/A	N/A	2,602
SECURITY	INTEL CORP	P	08/18/2016	02/08/2017	9,133	8,729	404	N/A	N/A	N/A	404
SECURITY	INTEL CORP	P	02/01/2016	02/08/2017	5,480	4,628	852	N/A	N/A	N/A	852
SECURITY	INTEL CORP	P	10/17/2014	07/19/2017	396,971	365,216	31,755	N/A	N/A	N/A	31,755
SECURITY	INTEL CORP	P	02/17/2012	07/19/2017	1,135,674	894,392	241,283	N/A	N/A	N/A	241,283
SECURITY	INTEL CORP	P	05/18/2012	07/19/2017	2,298,797	1,768,472	530,326	N/A	N/A	N/A	530,326
SECURITY	INTEL CORP	P	05/24/2010	07/19/2017	655,329	401,331	253,998	N/A	N/A	N/A	253,998
SECURITY	INTEL CORP	P	05/22/2009	07/19/2017	570,754	252,794	317,960	N/A	N/A	N/A	317,960
SECURITY	INTERNATIONAL BUSINESS MACHS CORP	P	05/30/1984	06/09/2017	2,923,559	508,145	2,415,414	N/A	N/A	N/A	2,415,414
SECURITY	INTERNATIONAL BUSINESS MACHS CORP	P	04/25/1973	06/09/2017	305,333	40,665	264,667	N/A	N/A	N/A	264,667
SECURITY	INTERNATIONAL BUSINESS MACHS CORP	P	07/24/1973	06/09/2017	1,221	159	1,062	N/A	N/A	N/A	1,062
SECURITY	INTERNATIONAL BUSINESS MACHS CORP	P	05/23/1973	06/09/2017	487,311	63,285	424,026	N/A	N/A	N/A	424,026
SECURITY	INTERNATIONAL FLAVORS & FRAGRANCES INC	P	10/14/2016	01/11/2017	20,749	23,486	(2,737)	N/A	N/A	N/A	(2,737)
SECURITY	INTERNATIONAL FLAVORS & FRAGRANCES INC	P	06/20/2017	08/30/2017	9,206	9,323	(117)	N/A	N/A	N/A	(117)
SECURITY	INTESA SAN PAOLO SPA	P	03/15/2016	03/10/2017	19,351	23,495	(4,144)	N/A	N/A	N/A	(4,144)
SECURITY	INTESA SAN PAOLO SPA	P	06/07/2016	03/10/2017	4,625	4,851	(226)	N/A	N/A	N/A	(226)
SECURITY	INTESA SAN PAOLO SPA	P	06/07/2016	08/18/2017	16,232	12,381	3,852	N/A	N/A	N/A	3,852
SECURITY	INTUIT SOFTWARE	P	12/18/2015	02/10/2017	1,877	1,546	331	N/A	N/A	N/A	331
SECURITY	INTUITIVE SURGICAL INC	P	07/27/2016	02/16/2017	7,720	7,524	196	N/A	N/A	N/A	196
SECURITY	INTUITIVE SURGICAL INC	P	06/22/2016	02/16/2017	7,720	7,157	564	N/A	N/A	N/A	564
SECURITY	INTUITIVE SURGICAL INC	P	03/31/2016	02/16/2017	4,211	3,622	589	N/A	N/A	N/A	589
SECURITY	INTUITIVE SURGICAL INC	P	01/20/2016	02/16/2017	13,335	10,550	2,785	N/A	N/A	N/A	2,785
SECURITY	INTUITIVE SURGICAL INC	P	01/28/2016	02/16/2017	5,615	4,236	1,379	N/A	N/A	N/A	1,379
SECURITY	INTUITIVE SURGICAL INC	P	06/02/2017	11/13/2017	15,598	12,281	3,317	N/A	N/A	N/A	3,317
SECURITY	INTUITIVE SURGICAL INC	P	06/02/2017	11/14/2017	15,154	11,974	3,180	N/A	N/A	N/A	3,180
SECURITY	INTUITIVE SURGICAL INC	P	06/02/2017	11/15/2017	21,412	16,887	4,525	N/A	N/A	N/A	4,525
SECURITY	INTUITIVE SURGICAL INC	P	06/02/2017	11/16/2017	3,136	2,456	680	N/A	N/A	N/A	680
SECURITY	INTUITIVE SURGICAL INC	P	06/02/2017	11/17/2017	4,292	3,377	915	N/A	N/A	N/A	915
SECURITY	INTUITIVE SURGICAL INC	P	06/02/2017	11/20/2017	16,925	13,202	3,723	N/A	N/A	N/A	3,723
SECURITY	INTUITIVE SURGICAL INC	P	06/02/2017	11/21/2017	5,492	4,298	1,194	N/A	N/A	N/A	1,194
SECURITY	INTUITIVE SURGICAL INC	P	06/02/2017	11/22/2017	4,711	3,684	1,027	N/A	N/A	N/A	1,027
SECURITY	ISHARES CORE MSCI EMERGING MARKETS	P	04/28/2015	03/31/2017	2,506,202	2,758,828	(252,626)	N/A	N/A	N/A	(252,626)
SECURITY	ISHARES CORE US AGGREGATE BOND ETF	P	04/28/2015	02/03/2017	6,999,690	7,204,033	(204,344)	N/A	N/A	N/A	(204,344)
SECURITY	ISHARES CORE US AGGREGATE BOND ETF	P	04/28/2015	06/09/2017	5,008,864	5,070,976	(62,112)	N/A	N/A	N/A	(62,112)
SECURITY	ISHARES TR RUSSELL 2000 VALUF INDEX FD	P	12/06/2016	01/04/2017	2,393	2,340	53	N/A	N/A	N/A	53

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/	Gross Sales Price Less	Cost or Other Basis	Fair Market Value as of	December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
		P=Purchased D=Donated	Acquired	Matured	Expense of Sale	of Sale	Gain (Loss)				
SECURITY	ISHARES TR RUSSELL 2000 VALUF INDEX FD	P	12/06/2016	05/10/2017	9,541	9,477	64	N/A	N/A	N/A	64
SECURITY	ISHARES TR RUSSELL 2000 VALUF INDEX FD	P	06/05/2017	10/05/2017	10,799	10,099	700	N/A	N/A	N/A	700
SECURITY	ISHARES TR RUSSELL 2000 VALUF INDEX FD	P	06/05/2017	12/12/2017	10,326	9,629	697	N/A	N/A	N/A	697
SECURITY	ISHARES TR RUSSELL 2000 VALUF INDEX FD	P	01/05/2017	03/24/2017	12,044	12,468	(424)	N/A	N/A	N/A	(424)
SECURITY	ISHARES TR RUSSELL 2000 VALUF INDEX FD	P	01/05/2017	03/30/2017	11,786	12,468	(681)	N/A	N/A	N/A	(681)
SECURITY	ISHARES TR RUSSELL 2000 VALUF INDEX FD	P	01/05/2017	04/17/2017	12,351	12,831	(479)	N/A	N/A	N/A	(479)
SECURITY	ITT INC	P	09/12/2016	12/18/2017	11,926	8,060	3,866	N/A	N/A	N/A	3,866
SECURITY	IXIA	P	12/18/2015	01/04/2017	1,027	819	208	N/A	N/A	N/A	208
SECURITY	IXIA	P	01/05/2017	01/27/2017	9,202	9,277	(75)	N/A	N/A	N/A	(75)
SECURITY	IXIA	P	01/05/2017	02/08/2017	11,574	10,016	1,558	N/A	N/A	N/A	1,558
SECURITY	IXIA	P	01/05/2017	02/24/2017	10,553	9,108	1,444	N/A	N/A	N/A	1,444
SECURITY	IXIA	P	01/05/2017	03/10/2017	7,349	6,336	1,014	N/A	N/A	N/A	1,014
SECURITY	IXIA	P	01/05/2017	03/13/2017	5,393	4,655	738	N/A	N/A	N/A	738
SECURITY	IXIA	P	01/05/2017	03/14/2017	2,668	2,302	366	N/A	N/A	N/A	366
SECURITY	IXIA	P	01/05/2017	03/15/2017	2,398	2,067	331	N/A	N/A	N/A	331
SECURITY	IXIA	P	01/05/2017	03/21/2017	2,850	2,454	396	N/A	N/A	N/A	396
SECURITY	IXIA	P	01/05/2017	03/23/2017	7,798	6,705	1,093	N/A	N/A	N/A	1,093
SECURITY	IXIA	P	01/05/2017	03/24/2017	12,030	10,352	1,678	N/A	N/A	N/A	1,678
SECURITY	IXIA	P	01/05/2017	03/27/2017	1,642	1,412	230	N/A	N/A	N/A	230
SECURITY	IXIA	P	12/18/2015	03/27/2017	11,042	7,231	3,811	N/A	N/A	N/A	3,811
SECURITY	IXIA	P	04/18/2016	03/27/2017	7,035	3,673	3,363	N/A	N/A	N/A	3,363
SECURITY	J & J SNACK FOODS CORP	P	02/10/2017	04/25/2017	6,784	6,524	260	N/A	N/A	N/A	260
SECURITY	J2 GLOBAL INC	P	02/10/2017	04/25/2017	6,926	7,245	(319)	N/A	N/A	N/A	(319)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	05/01/2017	11/03/2017	1,366	1,548	(182)	N/A	N/A	N/A	(182)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	05/01/2017	11/06/2017	2,534	2,924	(391)	N/A	N/A	N/A	(391)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	05/01/2017	11/07/2017	1,477	1,720	(244)	N/A	N/A	N/A	(244)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	04/28/2017	11/07/2017	1,181	1,356	(175)	N/A	N/A	N/A	(175)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	04/28/2017	11/08/2017	590	678	(88)	N/A	N/A	N/A	(88)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	04/28/2017	11/09/2017	889	1,017	(128)	N/A	N/A	N/A	(128)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	04/28/2017	11/13/2017	2,560	2,882	(321)	N/A	N/A	N/A	(321)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	04/27/2017	11/13/2017	1,506	1,665	(159)	N/A	N/A	N/A	(159)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	04/24/2017	11/13/2017	2,410	2,638	(228)	N/A	N/A	N/A	(228)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	04/24/2017	11/13/2017	604	659	(56)	N/A	N/A	N/A	(56)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	05/16/2017	11/13/2017	1,660	1,794	(135)	N/A	N/A	N/A	(135)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	05/11/2017	11/13/2017	4,980	5,373	(394)	N/A	N/A	N/A	(394)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	05/12/2017	11/13/2017	4,527	4,869	(342)	N/A	N/A	N/A	(342)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	05/10/2017	11/13/2017	2,716	2,919	(203)	N/A	N/A	N/A	(203)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	05/09/2017	11/13/2017	5,281	5,669	(388)	N/A	N/A	N/A	(388)
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	09/13/2017	11/13/2017	28,368	27,704	664	N/A	N/A	N/A	664
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	09/13/2017	11/14/2017	11,351	10,610	741	N/A	N/A	N/A	741
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	09/13/2017	11/15/2017	2,230	2,063	167	N/A	N/A	N/A	167
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	09/13/2017	11/15/2017	10,662	9,873	788	N/A	N/A	N/A	788
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	09/13/2017	11/16/2017	8,335	7,810	524	N/A	N/A	N/A	524
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	09/13/2017	11/17/2017	2,178	2,063	115	N/A	N/A	N/A	115
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	09/13/2017	11/20/2017	12,092	11,494	597	N/A	N/A	N/A	597
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	09/13/2017	11/21/2017	2,370	2,210	160	N/A	N/A	N/A	160
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	09/13/2017	11/22/2017	16,088	15,031	1,057	N/A	N/A	N/A	1,057
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	09/13/2017	11/22/2017	16,091	15,031	1,060	N/A	N/A	N/A	1,060
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	09/13/2017	11/24/2017	24,268	22,105	2,163	N/A	N/A	N/A	2,163
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	09/13/2017	11/27/2017	16,202	14,736	1,466	N/A	N/A	N/A	1,466
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	09/13/2017	11/27/2017	324	295	29	N/A	N/A	N/A	29
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	03/11/2016	11/27/2017	7,775	6,485	1,290	N/A	N/A	N/A	1,290
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	03/11/2016	11/30/2017	13,069	10,808	2,261	N/A	N/A	N/A	2,261

**Schedule of Gains (Losses) for Tax on Investment Income  
For the Year Ended December 31, 2017**

111011-2-7

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	12/18/2015	12/01/2017	2,610	1,857	753	N/A	N/A	N/A	753
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	12/18/2015	12/04/2017	3,235	2,321	913	N/A	N/A	N/A	913
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	12/18/2015	12/04/2017	7,442	5,339	2,103	N/A	N/A	N/A	2 103
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	12/18/2015	12/05/2017	2,761	1,973	788	N/A	N/A	N/A	788
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	12/18/2015	12/06/2017	7,205	5,107	2,098	N/A	N/A	N/A	2 098
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	12/18/2015	12/07/2017	4,854	3,482	1,372	N/A	N/A	N/A	1 372
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	12/18/2015	12/08/2017	8,536	6,152	2,384	N/A	N/A	N/A	2 384
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	12/18/2015	12/11/2017	8,020	5,804	2,216	N/A	N/A	N/A	2 216
SECURITY	JAMES HARDIE INDUSTRIES PLC SPONS ADR	P	12/18/2015	12/11/2017	12,998	9,402	3,596	N/A	N/A	N/A	3 596
SECURITY	JM SMUCKER CO/THE-NFW COM WI	P	05/03/2017	10/12/2017	7,421	9,004	(1,582)	N/A	N/A	N/A	(1 582)
SECURITY	JM SMUCKER CO/THE-NFW COM WI	P	08/30/2017	10/12/2017	10,513	10,690	(176)	N/A	N/A	N/A	(176)
SECURITY	JOHN DEERE TECHNOLOGY	P	02/10/2017	04/25/2017	8,048	8,077	(29)	N/A	N/A	N/A	(29)
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	01/17/2017	12,009	12,006	3	N/A	N/A	N/A	3
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	01/17/2017	6,952	6,951	2	N/A	N/A	N/A	2
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	02/15/2017	9,482	9,480	2	N/A	N/A	N/A	2
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	02/15/2017	16,379	16,375	4	N/A	N/A	N/A	4
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	03/15/2017	5,710	5,709	1	N/A	N/A	N/A	1
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	03/15/2017	9,863	9,861	2	N/A	N/A	N/A	2
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	05/15/2017	13,166	13,163	3	N/A	N/A	N/A	3
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	02/09/2015	05/15/2017	670	669	1	N/A	N/A	N/A	1
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	02/09/2015	07/17/2017	5,729	5,718	10	N/A	N/A	N/A	10
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	07/17/2017	3,317	3,316	1	N/A	N/A	N/A	1
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	10/16/2017	3,205	3,204	1	N/A	N/A	N/A	1
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	02/09/2015	10/16/2017	5,536	5,526	10	N/A	N/A	N/A	10
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	11/15/2017	4,814	4,813	1	N/A	N/A	N/A	1
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	02/09/2015	11/15/2017	8,316	8,301	15	N/A	N/A	N/A	15
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	04/18/2017	5,999	5,998	1	N/A	N/A	N/A	1
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	04/18/2017	10,363	10,360	2	N/A	N/A	N/A	2
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	02/09/2015	06/15/2017	8,240	8,226	15	N/A	N/A	N/A	15
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	06/15/2017	4,771	4,770	1	N/A	N/A	N/A	1
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	02/09/2015	08/15/2017	6,294	6,283	11	N/A	N/A	N/A	11
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	08/15/2017	3,644	3,643	1	N/A	N/A	N/A	1
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	09/15/2017	3,171	3,170	1	N/A	N/A	N/A	1
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	02/09/2015	09/15/2017	5,477	5,467	10	N/A	N/A	N/A	10
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	08/26/2014	12/19/2017	2,743	2,743	1	N/A	N/A	N/A	1
SECURITY	JOHN DEERE OWNER TRUST SERIES 2014 B CLASS A3	P	02/09/2015	12/19/2017	4,738	4,730	9	N/A	N/A	N/A	9
SECURITY	JOHN DEERE OWNER TRUST SERIES 2016 A CLASS A3	P	02/23/2016	11/15/2017	1,921	1,921	0	N/A	N/A	N/A	0
SECURITY	JOHN DEERE OWNER TRUST SERIES 2016 A CLASS A3	P	02/23/2016	11/15/2017	1,404	1,404	0	N/A	N/A	N/A	0
SECURITY	JOHN DEERE OWNER TRUST SERIES 2016 A CLASS A3	P	02/23/2016	12/15/2017	7,995	7,994	1	N/A	N/A	N/A	1
SECURITY	JOHN DEERE OWNER TRUST SERIES 2016 A CLASS A3	P	02/23/2016	12/15/2017	5,843	5,842	1	N/A	N/A	N/A	1
SECURITY	JOHNSON & JOHNSON	P	08/01/2016	01/13/2017	3,959	4,265	(307)	N/A	N/A	N/A	(307)
SECURITY	JOHNSON & JOHNSON	P	02/11/2016	02/17/2017	13,880	12,121	1,759	N/A	N/A	N/A	1 759
SECURITY	JOHNSON & JOHNSON	P	12/18/2015	02/08/2017	10,174	9,248	926	N/A	N/A	N/A	926
SECURITY	JOHNSON & JOHNSON CALL 09/01/2035 @ 100 000 UNSC	P	02/26/2016	10/20/2017	15,585	14,972	613	N/A	N/A	N/A	613
SECURITY	JOY GLOBAL INC	P	03/29/2017	04/04/2017	508	509	(1)	N/A	N/A	N/A	(1)
SECURITY	JOY GLOBAL INC	P	12/18/2015	04/04/2017	9,337	4,064	5,273	N/A	N/A	N/A	5 273
SECURITY	JP MORGAN CHASE & CO	P	09/07/2016	01/13/2017	19,840	15,448	4,392	N/A	N/A	N/A	4 392
SECURITY	JP MORGAN CHASE & CO	P	12/18/2015	01/13/2017	151,818	114,197	37,621	N/A	N/A	N/A	37 621
SECURITY	JP MORGAN CHASE & CO	P	01/19/2016	01/13/2017	23,290	15,410	7,880	N/A	N/A	N/A	7 880
SECURITY	JPMORGAN CHASE & CO NOTFS	P	06/19/2013	05/25/2017	27,113	27,207	(94)	N/A	N/A	N/A	(94)
SECURITY	JPMORGAN CHASE & CO NOTFS	P	07/22/2013	05/25/2017	135,565	135,274	291	N/A	N/A	N/A	291
SECURITY	JPMORGAN CHASE & CO NOTFS	P	12/02/2016	05/25/2017	43,381	43,201	180	N/A	N/A	N/A	180

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/	Gross Sales	Cost or	Fair Market				Losses
		P=Purchased			Price Less	Other Basis	Value as of				from
		D=Donated	Acquired	Matured	Expense of	and Expense	Gain	December	Adjusted	Excess of	column (j)
					Sale	of Sale	(Loss)	31, 1969	Cost Basis	(j) over (k)	and gains
											(excess (i)
SECURITY	JULIS BAFR GROUP LTD UN SPON ADR	P	12/18/2015	10/18/2017	17,224	13,464	3,760	N/A	N/A	N/A	3,760
SECURITY	KAO CORP ADS ADR	P	12/18/2015	10/13/2017	22,514	19,010	3,504	N/A	N/A	N/A	3,504
SECURITY	KAO CORP ADS ADR	P	12/18/2015	03/01/2017	16,216	15,933	284	N/A	N/A	N/A	284
SECURITY	KELLOGG CO	P	03/08/2017	10/27/2017	7,316	8,876	(1,560)	N/A	N/A	N/A	(1,560)
SECURITY	KEYCORP NFW	P	11/10/2016	01/13/2017	45,941	39,608	6,333	N/A	N/A	N/A	6,333
SECURITY	KIMBERLY-CLARK CORP	P	01/24/2017	07/03/2017	9,504	8,723	782	N/A	N/A	N/A	782
SECURITY	KIMBERLY-CLARK CORP	P	01/27/2017	07/03/2017	264	242	22	N/A	N/A	N/A	22
SECURITY	KINDER MORGAN INC/DELAWA COGT	P	11/24/2014	06/29/2017	30,011	29,966	45	N/A	N/A	N/A	45
SECURITY	KINDER MORGAN INC/DELAWA COGT	P	03/05/2015	06/29/2017	30,011	30,000	11	N/A	N/A	N/A	11
SECURITY	KINDER MORGAN INC/DELAWA COGT	P	02/18/2015	06/29/2017	15,006	15,026	(21)	N/A	N/A	N/A	(21)
SECURITY	KOMATSU LTD SPON ADR	P	12/28/2016	11/16/2017	16,122	11,463	4,660	N/A	N/A	N/A	4,660
SECURITY	KONINKLIJKE AHOLD DELHAIZE ADR SEDOL BD9FL92	P	05/19/2017	06/29/2017	52,527	59,391	(6,864)	N/A	N/A	N/A	(6,864)
SECURITY	KONINKLIJKE PHILLIPS ELECTRONICS SPON ADR NEW 2000	P	12/18/2015	02/13/2017	53,907	48,074	5,832	N/A	N/A	N/A	5,832
SECURITY	KONINKLIJKE PHILLIPS ELECTRONICS SPON ADR NEW 2000	P	06/15/2016	02/13/2017	2,336	2,043	293	N/A	N/A	N/A	293
SECURITY	KORN FFRRY INTERNATIONAL	P	12/18/2015	06/01/2017	2,403	2,513	(111)	N/A	N/A	N/A	(111)
SECURITY	KORN FERRY INTERNATIONAL	P	12/18/2015	12/12/2017	3,590	2,916	674	N/A	N/A	N/A	674
SECURITY	KORN FERRY INTERNATIONAL	P	01/05/2017	12/12/2017	8,376	5,915	2,461	N/A	N/A	N/A	2,461
SECURITY	KRAFT HEINZ CO/THE	P	10/05/2016	02/17/2017	21,730	21,076	655	N/A	N/A	N/A	655
SECURITY	KRAFT HFINZ CO/THE	P	06/10/2016	02/21/2017	5,702	5,326	375	N/A	N/A	N/A	375
SECURITY	KRAFT HFINZ CO/THE	P	03/21/2016	02/21/2017	29,288	24,612	4,676	N/A	N/A	N/A	4,676
SECURITY	KRAFT HFINZ CO/THE	P	12/18/2015	02/21/2017	60,628	47,315	13,313	N/A	N/A	N/A	13,313
SECURITY	KRAFT HEINZ CO/THE	P	06/10/2016	05/30/2017	7,035	6,285	749	N/A	N/A	N/A	749
SECURITY	KRAFT HFINZ CO/THE	P	03/21/2016	05/30/2017	36,134	29,045	7,089	N/A	N/A	N/A	7,089
SECURITY	KRAFT HEINZ CO/THE	P	12/18/2015	05/30/2017	74,799	55,838	18,962	N/A	N/A	N/A	18,962
SECURITY	KRAFT HEINZ CO/THE	P	09/14/2016	02/08/2017	15,165	14,961	205	N/A	N/A	N/A	205
SECURITY	KRAFT HFINZ CO/THE	P	08/22/2016	09/07/2017	40,274	43,538	(3,264)	N/A	N/A	N/A	(3,264)
SECURITY	KRAFT HEINZ CO/THE	P	09/07/2016	09/07/2017	10,471	11,277	(806)	N/A	N/A	N/A	(806)
SECURITY	KRAFT HEINZ CO/THE	P	09/06/2016	09/07/2017	12,646	13,568	(922)	N/A	N/A	N/A	(922)
SECURITY	KRAFT HFINZ CO/THE	P	01/10/2017	09/07/2017	58,800	62,656	(3,856)	N/A	N/A	N/A	(3,856)
SECURITY	KRAFT HEINZ CO/THE	P	09/14/2016	09/07/2017	9,666	10,215	(550)	N/A	N/A	N/A	(550)
SECURITY	KRAFT HEINZ CO/THE	P	12/18/2015	09/07/2017	76,520	65,309	11,212	N/A	N/A	N/A	11,212
SECURITY	KRAFT HEINZ FOODS CO COGT	P	02/10/2017	11/22/2017	15,008	15,044	(36)	N/A	N/A	N/A	(36)
SECURITY	KRAFT HEINZ FOODS CO COGT	P	01/05/2017	11/22/2017	40,020	40,050	(30)	N/A	N/A	N/A	(30)
SECURITY	KROGER CO	P	12/18/2015	03/15/2017	14,750	21,024	(6,274)	N/A	N/A	N/A	(6,274)
SECURITY	KROGER CO	P	12/18/2015	03/15/2017	8,532	11,753	(3,221)	N/A	N/A	N/A	(3,221)
SECURITY	L ORFAL CO UNSPONSORED ADR	P	12/18/2015	09/01/2017	17,848	14,436	3,413	N/A	N/A	N/A	3,413
SECURITY	L-3 COMMUNICATIONS CORP CALL 09/15/2026 UNSC	P	11/29/2016	02/13/2017	131,287	129,336	1,951	N/A	N/A	N/A	1,951
SECURITY	LAM RFSEARCH CORP	P	09/07/2016	01/13/2017	10,802	9,390	1,412	N/A	N/A	N/A	1,412
SECURITY	LAM RFSEARCH CORP	P	01/28/2016	01/13/2017	43,206	27,821	15,386	N/A	N/A	N/A	15,386
SECURITY	LAM RESEARCH CORP	P	12/18/2015	02/17/2017	28,911	19,321	9,590	N/A	N/A	N/A	9,590
SECURITY	LAM RFSFARCH CORP	P	12/18/2015	02/08/2017	22,357	14,684	7,673	N/A	N/A	N/A	7,673
SECURITY	LANCASTER COLONY CORP	P	02/10/2017	04/25/2017	6,028	6,305	(278)	N/A	N/A	N/A	(278)
SECURITY	LCI INDUSTRIFS	P	02/10/2017	04/25/2017	5,559	6,375	(816)	N/A	N/A	N/A	(816)
SECURITY	LIBERTY BROADRAND-C	P	02/13/2017	08/29/2017	28,054	24,326	3,728	N/A	N/A	N/A	3,728
SECURITY	LIBERTY TRIPADVISOR HDG-A I	P	06/03/2016	02/15/2017	917	1,209	(292)	N/A	N/A	N/A	(292)
SECURITY	LIBERTY TRIPADVISOR HDG-A I	P	05/05/2016	02/15/2017	935	1,125	(190)	N/A	N/A	N/A	(190)
SECURITY	LIBERTY TRIPADVISOR HDG-A I	P	04/07/2016	02/15/2017	2,822	3,351	(529)	N/A	N/A	N/A	(529)
SECURITY	LIFFLOCK INC	P	08/04/2016	01/20/2017	1,434	950	484	N/A	N/A	N/A	484
SECURITY	LIFLOCK INC	P	12/18/2015	01/20/2017	13,647	8,165	5,481	N/A	N/A	N/A	5,481
SECURITY	LIGAND PHARMACEUTICALS	P	02/10/2017	03/31/2017	4,005	4,080	(76)	N/A	N/A	N/A	(76)
SECURITY	LINDE AG SPONSORED ADR	P	03/30/2016	09/28/2017	18,717	14,128	4,590	N/A	N/A	N/A	4,590
SECURITY	LINDE AG SPONSORED ADR	P	12/18/2015	09/28/2017	34,905	25,218	9,686	N/A	N/A	N/A	9,686
SECURITY	LINDE AG SPONSORED ADR	P	01/20/2017	07/31/2017	13,490	11,192	2,298	N/A	N/A	N/A	2,298

**Schedule of Gains (Losses) for Tax on Investment Income  
For the Year Ended December 31, 2017**

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(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/	Gross Sales	Cost or	Fair Market				Losses
		P=Purchased D=Donated	Acquired	Matured	Price Less Expense of	Other Basis of Sale	Gain (Loss)	Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	from column (j) and gains (excess (i) over (l))
SECURITY	LINDE AG SPONSORED ADR	P	09/12/2016	09/26/2017	9,966	7,896	2,071	N/A	N/A	N/A	2,071
SECURITY	LINDSAY MANUFACTURING CO	P	12/28/2016	03/22/2017	10,334	9,723	610	N/A	N/A	N/A	610
SECURITY	LINDSAY MANUFACTURING CO	P	12/28/2016	04/06/2017	1,732	1,531	201	N/A	N/A	N/A	201
SECURITY	LINDSAY MANUFACTURING CO	P	09/12/2016	04/06/2017	8,399	6,913	1,486	N/A	N/A	N/A	1,486
SECURITY	LIONS GATF ENTERTAINMENT-A SEDOL BD8N8BC0	P	08/19/2016	02/15/2017	540	411	129	N/A	N/A	N/A	129
SECURITY	LIONS GATF ENTERTAINMENT-A SEDOL BD8N8BC0	P	12/18/2015	02/15/2017	7,250	8,520	(1,270)	N/A	N/A	N/A	(1,270)
SECURITY	LIONS GATE ENTERTAINMENT-A SEDOL BD8N8BC0	P	11/22/2016	02/15/2017	341	285	56	N/A	N/A	N/A	56
SECURITY	LIONS GATF ENTERTAINMENT-B SEDOL BD8NB53	P	12/18/2015	02/15/2017	6,773	8,224	(1,451)	N/A	N/A	N/A	(1,451)
SECURITY	LIONS GATF ENTERTAINMENT-B SEDOL BD8NB53	P	11/22/2016	02/15/2017	319	275	43	N/A	N/A	N/A	43
SECURITY	LIONS GATF ENTERTAINMENT-B SEDOL BD8NB53	P	08/19/2016	02/15/2017	505	390	115	N/A	N/A	N/A	115
SECURITY	LITHIA MTRS INC CL A	P	04/28/2017	07/11/2017	24,957	26,400	(1,443)	N/A	N/A	N/A	(1,443)
SECURITY	LIVEPERSON INC	P	12/18/2015	02/15/2017	3,666	3,900	(234)	N/A	N/A	N/A	(234)
SECURITY	LKQ CORP	P	12/18/2015	02/16/2017	28,490	24,879	3,611	N/A	N/A	N/A	3,611
SECURITY	LKQ CORP	P	12/18/2015	02/15/2017	84,085	73,656	10,429	N/A	N/A	N/A	10,429
SECURITY	LOCKHEED MARTIN CORP	P	12/18/2015	01/06/2017	7,571	6,368	1,203	N/A	N/A	N/A	1,203
SECURITY	LOCKHEED MARTIN CORP	P	12/18/2015	01/30/2017	22,483	19,104	3,379	N/A	N/A	N/A	3,379
SECURITY	LOCKHEED MARTIN CORP CALL 09/01/2044 @ 100 000 UNSC	P	11/16/2015	01/13/2017	23,980	21,579	2,401	N/A	N/A	N/A	2,401
SECURITY	LOCKHEED MARTIN CORP CALL 09/01/2044 @ 100 000 UNSC	P	11/16/2015	01/13/2017	91,030	81,999	9,031	N/A	N/A	N/A	9,031
SECURITY	LOCKHEED MARTIN CORP CALL 09/01/2044 @ 100 000 UNSC	P	11/16/2015	01/13/2017	9,625	8,632	993	N/A	N/A	N/A	993
SECURITY	LOGMEIN INC	P	02/10/2017	04/25/2017	10,734	10,456	279	N/A	N/A	N/A	279
SECURITY	LULULEMON ATHLETICA INC	P	08/17/2016	02/16/2017	3,032	3,533	(501)	N/A	N/A	N/A	(501)
SECURITY	LULULEMON ATHLETICA INC	P	07/14/2016	02/16/2017	14,082	16,216	(2,134)	N/A	N/A	N/A	(2,134)
SECURITY	LULULEMON ATHLETICA INC	P	08/03/2016	02/16/2017	3,706	4,198	(492)	N/A	N/A	N/A	(492)
SECURITY	LULULEMON ATHLETICA INC	P	11/29/2016	02/16/2017	7,816	6,776	1,039	N/A	N/A	N/A	1,039
SECURITY	LVMH MOET HENNESSY LOUIS ADR	P	11/30/2016	05/12/2017	32,030	22,913	9,117	N/A	N/A	N/A	9,117
SECURITY	M&T BK CORP	P	06/26/2017	11/14/2017	8,253	8,231	22	N/A	N/A	N/A	22
SECURITY	M&T BK CORP	P	06/26/2017	12/08/2017	2,380	2,216	164	N/A	N/A	N/A	164
SECURITY	M&T BK CORP	P	09/12/2016	12/08/2017	8,500	5,884	2,616	N/A	N/A	N/A	2,616
SECURITY	M&T BK CORP	P	09/12/2016	02/01/2017	9,961	7,179	2,782	N/A	N/A	N/A	2,782
SECURITY	M&T BK CORP	P	02/13/2017	04/18/2017	25,373	28,242	(2,868)	N/A	N/A	N/A	(2,868)
SECURITY	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	P	01/05/2017	04/28/2017	8,591	7,423	1,169	N/A	N/A	N/A	1,169
SECURITY	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	P	04/27/2017	06/01/2017	2,329	1,952	376	N/A	N/A	N/A	376
SECURITY	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	P	01/05/2017	06/01/2017	2,090	1,644	446	N/A	N/A	N/A	446
SECURITY	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	P	01/05/2017	06/02/2017	5,216	4,040	1,176	N/A	N/A	N/A	1,176
SECURITY	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	P	01/05/2017	06/05/2017	2,289	1,785	504	N/A	N/A	N/A	504
SECURITY	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	P	01/05/2017	06/07/2017	4,778	3,758	1,020	N/A	N/A	N/A	1,020
SECURITY	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	P	01/05/2017	06/15/2017	2,342	2,020	322	N/A	N/A	N/A	322
SECURITY	MACROGENICS INC	P	02/10/2017	04/25/2017	6,784	6,515	269	N/A	N/A	N/A	269
SECURITY	MARKETAXESS HLDGS INC	P	12/15/2016	02/16/2017	5,496	4,840	656	N/A	N/A	N/A	656
SECURITY	MARKETAXESS HLDGS INC	P	10/26/2016	02/16/2017	9,666	7,826	1,840	N/A	N/A	N/A	1,840
SECURITY	MARRIOTT INTERNATIONAL SER R CALL 03/15/26 @100 UNSC	P	06/15/2016	04/27/2017	14,624	14,978	(354)	N/A	N/A	N/A	(354)
SECURITY	MARRIOTT INTERNATIONAL SER R CALL 03/15/26 @100 UNSC	P	06/15/2016	04/27/2017	82,869	84,472	(1,603)	N/A	N/A	N/A	(1,603)
SECURITY	MASIMO CORPORATION	P	03/28/2017	04/25/2017	4,381	4,296	85	N/A	N/A	N/A	85
SECURITY	MASIMO CORPORATION	P	02/10/2017	04/25/2017	6,000	4,814	1,186	N/A	N/A	N/A	1,186
SECURITY	MASONITE INTERNATIONAL CORP SEDOL BCZM468	P	08/04/2016	02/15/2017	683	708	(25)	N/A	N/A	N/A	(25)
SECURITY	MASONITE INTERNATIONAL CORP SEDOL BCZM468	P	12/09/2016	02/15/2017	3,005	2,923	82	N/A	N/A	N/A	82
SECURITY	MASONITE INTERNATIONAL CORP SEDOL BCZM468	P	09/06/2016	02/15/2017	1,776	1,724	52	N/A	N/A	N/A	52
SECURITY	MASONITE INTERNATIONAL CORP SEDOL BCZM468	P	06/29/2016	02/15/2017	4,507	4,271	236	N/A	N/A	N/A	236
SECURITY	MASTEC INC	P	02/10/2017	04/25/2017	6,761	6,031	730	N/A	N/A	N/A	730
SECURITY	MASTERCARD INC CL A	P	11/04/2016	02/17/2017	13,001	12,442	559	N/A	N/A	N/A	559
SECURITY	MASTERCARD INC CL A	P	11/04/2016	02/08/2017	9,663	9,331	332	N/A	N/A	N/A	332
SECURITY	MATTEL INC	P	03/29/2017	08/14/2017	1,603	2,241	(638)	N/A	N/A	N/A	(638)
SECURITY	MATTEL INC	P	12/18/2015	08/14/2017	14,588	19,818	(5,230)	N/A	N/A	N/A	(5,230)



(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired			Gross Sales	Cost or		Fair Market			Losses
		P=Purchased	Date	Date Sold/	Price Less	Other Basis		Value as of			from
		D=Donated	Acquired	Matured	Expense of	and Expense	Gain	December	Adjusted	Excess of	column (j)
					Sale	of Sale	(Loss)	31, 1969	Cost Basis	(j) over (k)	and gains
											(excess (i)
											over (l))
SECURITY	MATTHEWS INTL CORP CL A	P	02/10/2017	03/31/2017	6,531	6,534	(3)	N/A	N/A	N/A	(3)
SECURITY	MAXIMUS INC	P	01/26/2017	02/15/2017	1,175	1,184	(9)	N/A	N/A	N/A	(9)
SECURITY	MAXIMUS INC	P	06/14/2016	02/15/2017	1,510	1,499	11	N/A	N/A	N/A	11
SECURITY	MAXIMUS INC	P	12/18/2015	02/15/2017	16,278	16,107	171	N/A	N/A	N/A	171
SECURITY	MAZDA MTR CORP ADR	P	05/12/2016	10/25/2017	50,334	57,550	(7 216)	N/A	N/A	N/A	(7 216)
SECURITY	MC CORMICK & CO INC NON-VOTING	P	12/18/2015	02/16/2017	30,667	26,643	4,024	N/A	N/A	N/A	4,024
SECURITY	MEAD JOHNSON NUTRITION CO MERGED 06/15/17 @ \$90 00 P/S	P	05/16/2017	06/15/2017	9 540	9,434	106	N/A	N/A	N/A	106
SECURITY	MEAD JOHNSON NUTRITION CO MERGED 06/15/17 @ \$90 00 P/S	P	03/24/2017	06/15/2017	7,200	7,070	130	N/A	N/A	N/A	130
SECURITY	MEAD JOHNSON NUTRITION CO MERGED 06/15/17 @ \$90 00 P/S	P	02/14/2017	06/15/2017	54,810	53,673	1,137	N/A	N/A	N/A	1 137
SECURITY	MEAD JOHNSON NUTRITION CO MERGED 06/15/17 @ \$90 00 P/S	P	02/27/2017	06/15/2017	9,180	8,954	226	N/A	N/A	N/A	226
SECURITY	MEAD JOHNSON NUTRITION CO MFRGED 06/15/17 @ \$90 00 P/S	P	02/23/2017	06/15/2017	10,080	9,817	263	N/A	N/A	N/A	263
SECURITY	MEAD JOHNSON NUTRITION CO MFRGED 06/15/17 @ \$90 00 P/S	P	12/18/2015	02/09/2017	87,347	80,319	7,028	N/A	N/A	N/A	7 028
SECURITY	MEDIDATA SOLUTIONS INC	P	12/18/2015	02/15/2017	18,005	14,251	3,754	N/A	N/A	N/A	3 754
SECURITY	MEDIDATA SOLUTIONS INC	P	12/18/2015	04/25/2017	6,027	4 566	1,461	N/A	N/A	N/A	1 461
SECURITY	MEDNAX INC	P	12/18/2015	02/15/2017	9,655	10,274	(619)	N/A	N/A	N/A	(619)
SECURITY	MERCADOLIBRE INC	P	12/18/2015	02/15/2017	17,254	9,978	7,276	N/A	N/A	N/A	7 276
SECURITY	MERCEDES-BENZ AUTO RECIVABLES SERIES 2015 1 CLASS A2	P	07/15/2015	01/17/2017	18,608	18,607	0	N/A	N/A	N/A	0
SECURITY	MERCEDES-BENZ AUTO RECIVABLES SERIES 2015 1 CLASS A2	P	07/15/2015	02/15/2017	17,456	17,456	0	N/A	N/A	N/A	0
SECURITY	MERCEDES-BENZ AUTO RECIVABLES SERIES 2015 1 CLASS A2	P	07/15/2015	03/15/2017	15,787	15,787	0	N/A	N/A	N/A	0
SECURITY	MERCEDES-BENZ AUTO RECIVABLES SERIES 2015 1 CLASS A2	P	07/15/2015	04/18/2017	17,310	17,310	0	N/A	N/A	N/A	0
SECURITY	MERCEDES-BENZ AUTO RECIVABLES SERIES 2015 1 CLASS A2	P	07/15/2015	05/15/2017	4,641	4,641	0	N/A	N/A	N/A	0
SECURITY	MERIT MEDICAL SYSTEMS	P	03/28/2017	04/25/2017	6 226	6,178	48	N/A	N/A	N/A	48
SECURITY	METHODE ELECTRONICS INC CLASS A	P	02/10/2017	04/25/2017	9,795	9,439	356	N/A	N/A	N/A	356
SECURITY	MGM MIRAGE	P	12/19/2016	02/17/2017	17,893	17,789	104	N/A	N/A	N/A	104
SECURITY	MGM MIRAGE	P	12/19/2016	02/08/2017	1,990	1,980	11	N/A	N/A	N/A	11
SECURITY	MGM MIRAGE	P	12/19/2016	02/08/2017	10,990	10,931	59	N/A	N/A	N/A	59
SECURITY	MICHAELS COS INC/THE	P	01/20/2017	05/05/2017	6 143	5,925	217	N/A	N/A	N/A	217
SECURITY	MICHAELS COS INC/THE	P	01/20/2017	05/08/2017	8,733	8,358	376	N/A	N/A	N/A	376
SECURITY	MICROSEMI CORP	P	02/10/2017	04/25/2017	10,349	11,430	(1 081)	N/A	N/A	N/A	(1 081)
SECURITY	MICROSEMI CORP	P	02/10/2017	03/31/2017	1,039	1,068	(30)	N/A	N/A	N/A	(30)
SECURITY	MICROSOFT CORP	P	10/28/2016	02/17/2017	50,054	43,112	6,942	N/A	N/A	N/A	6,942
SECURITY	MICROSOFT CORP	P	11/07/2016	02/08/2017	23 425	22,353	1,072	N/A	N/A	N/A	1 072
SECURITY	MICROSOFT CORP	P	10/28/2016	02/08/2017	12 662	12,074	588	N/A	N/A	N/A	588
SECURITY	MICROSOFT CORP CALL 08/12/2034 @ 100 000 UNSC	P	02/09/2015	02/14/2017	42,986	44,483	(1,497)	N/A	N/A	N/A	(1 497)
SECURITY	MICROSOFT CORP CALL 12/06/2023 UNSC	P	01/30/2017	05/11/2017	75,726	74,454	1,272	N/A	N/A	N/A	1 272
SECURITY	MIDAMERICAN ENERGY HLDGS BDS SFRIFS WI	P	06/13/2013	12/22/2017	39,785	35,604	4,181	N/A	N/A	N/A	4 181
SECURITY	MIDAMERICAN ENERGY HLDGS BDS SFRIFS WI	P	06/13/2013	12/26/2017	39,895	35,604	4,292	N/A	N/A	N/A	4 292
SECURITY	MIDAMERICAN ENERGY HLDGS BDS SERIES WI	P	06/27/2013	12/26/2017	39,895	34,065	5,830	N/A	N/A	N/A	5 830
SECURITY	MIDDLEBY CORP	P	12/18/2015	02/16/2017	38,353	30,262	8,091	N/A	N/A	N/A	8 091
SECURITY	MIMEDX GROUP INC	P	12/18/2015	02/15/2017	2,721	3,070	(350)	N/A	N/A	N/A	(350)
SECURITY	MIMEDX GROUP INC	P	06/03/2016	02/15/2017	1,650	1,652	(2)	N/A	N/A	N/A	(2)
SECURITY	MINDBODY INC - CLASS A	P	11/22/2016	02/15/2017	641	607	34	N/A	N/A	N/A	34
SECURITY	MINDBODY INC - CLASS A	P	10/11/2016	02/15/2017	1,590	1,225	365	N/A	N/A	N/A	365
SECURITY	MINDBODY INC - CLASS A	P	08/04/2016	02/15/2017	997	757	239	N/A	N/A	N/A	239
SECURITY	MINDBODY INC - CLASS A	P	08/24/2016	02/15/2017	925	679	247	N/A	N/A	N/A	247
SECURITY	MINDBODY INC - CLASS A	P	12/18/2015	02/15/2017	5,078	3,221	1,857	N/A	N/A	N/A	1 857
SECURITY	MKS INSTRS INC	P	01/05/2017	06/01/2017	2,863	2,188	675	N/A	N/A	N/A	675
SECURITY	MKS INSTRS INC	P	01/05/2017	06/05/2017	2,435	1,823	612	N/A	N/A	N/A	612
SECURITY	MKS INSTRS INC	P	01/05/2017	06/07/2017	4,895	3,586	1,309	N/A	N/A	N/A	1 309
SECURITY	MKS INSTRS INC	P	01/05/2017	06/15/2017	4,177	3,221	956	N/A	N/A	N/A	956
SECURITY	MKS INSTRS INC	P	01/05/2017	08/08/2017	18,820	14 587	4 233	N/A	N/A	N/A	4 233
SECURITY	MKS INSTRS INC	P	12/18/2015	08/08/2017	7,920	3,631	4,289	N/A	N/A	N/A	4 289
SECURITY	MOBILEYF NV SEDOL BPBFT01	P	07/26/2016	02/16/2017	17,513	16 948	566	N/A	N/A	N/A	566

**Schedule of Gains (Losses) for Tax on Investment Income**  
**For the Year Ended December 31, 2017**

11/11/2017

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (i) over (l))
SECURITY	MTS SYSTEMS CORP	P	08/24/2016	02/15/2017	717	650	67	N/A	N/A	N/A	67
SECURITY	MTS SYSTEMS CORP	P	06/10/2016	02/15/2017	1,876	1,452	424	N/A	N/A	N/A	424
SECURITY	MUELLER INDS INC COM	P	02/10/2017	04/25/2017	6,135	7,935	(1,801)	N/A	N/A	N/A	(1,801)
SECURITY	MUELLER INDS INC COM	P	02/10/2017	03/16/2017	1,808	2,316	(509)	N/A	N/A	N/A	(509)
SECURITY	MUELLER INDUSTRIES INC SUB DEB	P	03/10/2017	03/28/2017	195	195	0	N/A	N/A	N/A	0
SECURITY	MUELLER INDUSTRIES INC SUB DEB	P	03/10/2017	04/06/2017	985	1,000	(15)	N/A	N/A	N/A	(15)
SECURITY	MUFG AMERICAS HLDGS CORP CALL 01/09/2018 @ 100 000 UNSC	P	10/25/2016	04/17/2017	20,010	20,011	(1)	N/A	N/A	N/A	(1)
SECURITY	MUFG AMERICAS HLDGS CORP CALL 01/09/2018 @ 100 000 UNSC	P	02/14/2017	04/17/2017	25,013	25,002	11	N/A	N/A	N/A	11
SECURITY	MUFG AMERICAS HLDGS CORP CALL 01/09/2018 @ 100 000 UNSC	P	02/05/2015	04/17/2017	25,013	24,983	30	N/A	N/A	N/A	30
SECURITY	MUFG AMERICAS HLDGS CORP CALL 01/09/2018 @ 100 000 UNSC	P	02/06/2015	04/17/2017	40,020	39,857	163	N/A	N/A	N/A	163
SECURITY	MUFG AMERICAS HLDGS CORP CALL 01/09/2018 @ 100 000 UNSC	P	12/02/2015	04/17/2017	20,010	19,891	120	N/A	N/A	N/A	120
SECURITY	MULTI-COLOR CORP	P	02/10/2017	04/25/2017	5,053	5,317	(264)	N/A	N/A	N/A	(264)
SECURITY	MULTI-COLOR CORP	P	01/05/2017	06/05/2017	3,619	3,342	277	N/A	N/A	N/A	277
SECURITY	MULTI-COLOR CORP	P	01/05/2017	06/06/2017	4,877	4,430	448	N/A	N/A	N/A	448
SECURITY	MULTI-COLOR CORP	P	01/05/2017	06/07/2017	4,896	4,352	544	N/A	N/A	N/A	544
SECURITY	MULTI-COLOR CORP	P	01/05/2017	06/15/2017	2,383	2,176	207	N/A	N/A	N/A	207
SECURITY	MULTI-COLOR CORP	P	01/05/2017	07/11/2017	5,965	5,673	292	N/A	N/A	N/A	292
SECURITY	MULTI-COLOR CORP	P	01/05/2017	07/13/2017	3,901	3,730	171	N/A	N/A	N/A	171
SECURITY	MULTI-COLOR CORP	P	01/05/2017	07/17/2017	1,921	1,865	56	N/A	N/A	N/A	56
SECURITY	MULTI-COLOR CORP	P	04/14/2016	07/17/2017	1,921	1,286	635	N/A	N/A	N/A	635
SECURITY	MURATA MFG CO LTD ADR UNSPON ADR	P	05/12/2016	12/18/2017	64,161	57,969	6,193	N/A	N/A	N/A	6,193
SECURITY	NATIONAL FUFL GAS CO	P	09/12/2016	01/31/2017	7,959	7,717	242	N/A	N/A	N/A	242
SECURITY	NATIONAL FUFL GAS CO	P	09/12/2016	02/10/2017	19,156	18,419	737	N/A	N/A	N/A	737
SECURITY	NATIONAL FUEL GAS CO	P	09/12/2016	02/21/2017	8,853	8,393	460	N/A	N/A	N/A	460
SECURITY	NATIONAL FUFL GAS CO	P	09/12/2016	02/28/2017	8,348	7,886	462	N/A	N/A	N/A	462
SECURITY	NATIONAL FUFL GAS CO	P	09/12/2016	06/27/2017	19,305	19,264	41	N/A	N/A	N/A	41
SECURITY	NATIONAL FUEL GAS CO	P	09/12/2016	06/28/2017	8,899	9,012	(114)	N/A	N/A	N/A	(114)
SECURITY	NATIONAL FUFL GAS CO	P	09/12/2016	07/18/2017	9,126	9,125	1	N/A	N/A	N/A	1
SECURITY	NATIONAL FUFL GAS CO	P	09/12/2016	08/16/2017	7,723	7,491	232	N/A	N/A	N/A	232
SECURITY	NATIONAL FUEL GAS CO	P	04/18/2017	08/16/2017	2,149	1,969	179	N/A	N/A	N/A	179
SECURITY	NATIONAL FUFL GAS CO	P	04/18/2017	08/25/2017	2,403	2,235	168	N/A	N/A	N/A	168
SECURITY	NATIONAL FUFL GAS CO	P	10/12/2016	08/25/2017	6,466	5,900	566	N/A	N/A	N/A	566
SECURITY	NATIONAL GRID GROUP PLC SFDOL BZ8FYV0	P	12/18/2015	06/01/2017	51	56	(5)	N/A	N/A	N/A	(5)
SECURITY	NATIONAL OILWELL	P	09/12/2016	02/01/2017	9,182	7,978	1,204	N/A	N/A	N/A	1,204
SECURITY	NAVIGATORS GROUP INC	P	02/10/2017	03/31/2017	8,111	8,320	(209)	N/A	N/A	N/A	(209)
SECURITY	NEENAH PAPER, INC	P	02/10/2017	04/25/2017	10,985	11,864	(879)	N/A	N/A	N/A	(879)
SECURITY	NESTLE S A SPONSORFD ADR RFPSTG REG SH	P	12/18/2015	10/06/2017	17,675	15,151	2,524	N/A	N/A	N/A	2,524
SECURITY	NESTLE S A SPONSORFD ADR RFPSTG REG SH	P	12/18/2015	10/25/2017	24,141	21,006	3,134	N/A	N/A	N/A	3,134
SECURITY	NESTLE S A SPONSORED ADR RFPSTG REG SH	P	12/18/2015	08/01/2017	17,852	15,517	2,335	N/A	N/A	N/A	2,335
SECURITY	NESTLE S A SPONSORED ADR REPSTG REG SH	P	12/18/2015	08/31/2017	16,702	14,492	2,210	N/A	N/A	N/A	2,210
SECURITY	NESTLE S A SPONSORED ADR REPSTG REG SH	P	12/18/2015	09/18/2017	16,681	14,565	2,115	N/A	N/A	N/A	2,115
SECURITY	NETFLIX COM INC	P	06/02/2017	10/11/2017	1,969	1,635	334	N/A	N/A	N/A	334
SECURITY	NETFLIX COM INC	P	06/02/2017	10/11/2017	5,729	4,742	988	N/A	N/A	N/A	988
SECURITY	NETFLIX COM INC	P	06/02/2017	10/12/2017	7,989	6,704	1,285	N/A	N/A	N/A	1,285
SECURITY	NETFLIX COM INC	P	06/02/2017	10/12/2017	21,991	18,477	3,514	N/A	N/A	N/A	3,514
SECURITY	NETFLIX COM INC	P	06/02/2017	09/21/2017	10,947	9,647	1,300	N/A	N/A	N/A	1,300
SECURITY	NETFLIX COM INC	P	06/02/2017	09/21/2017	34,691	30,577	4,115	N/A	N/A	N/A	4,115
SECURITY	NETFLIX COM INC	P	06/02/2017	09/22/2017	3,534	3,107	427	N/A	N/A	N/A	427
SECURITY	NETGEAR INC	P	02/10/2017	04/25/2017	7,202	7,659	(458)	N/A	N/A	N/A	(458)
SECURITY	NEW RELIC INC	P	11/17/2016	02/15/2017	3,373	3,148	225	N/A	N/A	N/A	225
SECURITY	NEW RELIC INC	P	01/06/2017	02/15/2017	1,451	1,231	219	N/A	N/A	N/A	219
SECURITY	NEWPARK RESOURCES INC NEW	P	08/24/2016	02/15/2017	643	593	50	N/A	N/A	N/A	50
SECURITY	NEWPARK RESOURCES INC NEW	P	12/18/2015	02/15/2017	7,457	4,992	2,465	N/A	N/A	N/A	2,465

**Schedule of Gains (Losses) for Tax on Investment Income  
For the Year Ended December 31, 2017**

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/	Gross Sales	Cost or	Gain	Fair Market Value as of	Adjusted	Excess of	Losses
		P=urchased			Price Less	Other Basis					from
		D=Donated	Acquired	Matured	Expense of	and Expense					column (j)
					Sale	of Sale					(Loss)
								31, 1969			(excess (i) over (l))
SECURITY	NIC INC	P	02/10/2017	04/25/2017	3,351	3,432	(81)	N/A	N/A	N/A	(81)
SECURITY	NIC INC	P	02/10/2017	03/31/2017	6,463	6,971	(508)	N/A	N/A	N/A	(508)
SECURITY	NIDEC CORPORATION SPON ADR	P	09/13/2017	09/27/2017	44,234	45,318	(1,084)	N/A	N/A	N/A	(1,084)
SECURITY	NIDEC CORPORATION SPON ADR	P	09/13/2017	09/28/2017	47,406	48,732	(1,326)	N/A	N/A	N/A	(1,326)
SECURITY	NIKE INC CLASS B	P	12/18/2015	02/08/2017	8,938	8,938	0	N/A	N/A	N/A	0
SECURITY	NISSAN AUTO RECEIVABLES OWNER SERIES 2013 B CLASS A4	P	12/02/2014	01/13/2017	111,469	112,048	(579)	N/A	N/A	N/A	(579)
SECURITY	NISSAN AUTO RECEIVABLES OWNER SERIES 2015 B CLASS A3	P	07/15/2015	04/17/2017	174,802	174,986	(184)	N/A	N/A	N/A	(184)
SECURITY	NOMAD FOODS LTD-WHEN ISSUED SFOL BQFJGK5	P	02/10/2017	04/25/2017	3,449	3,227	223	N/A	N/A	N/A	223
SECURITY	NORTHERN STATES PWR-MINN CALL 03/15/2047 MORT	P	09/06/2017	10/04/2017	99,128	99,003	125	N/A	N/A	N/A	125
SECURITY	NORTHERN TRUST CORP	P	04/21/2016	01/13/2017	27,741	22,263	5,478	N/A	N/A	N/A	5,478
SECURITY	NORTHERN TRUST CORP	P	04/21/2016	01/13/2017	8,949	7,177	1,772	N/A	N/A	N/A	1,772
SECURITY	NORTHERN TRUST CORP	P	05/03/2016	01/13/2017	22,372	17,481	4,891	N/A	N/A	N/A	4,891
SECURITY	NORTHERN TRUST CORP	P	09/07/2016	01/13/2017	18,792	14,652	4,141	N/A	N/A	N/A	4,141
SECURITY	NORTHERN TRUST CORP	P	07/08/2016	01/13/2017	12,528	9,105	3,423	N/A	N/A	N/A	3,423
SECURITY	NORTHERN TRUST CORP	P	01/20/2017	05/08/2017	13,296	12,511	785	N/A	N/A	N/A	785
SECURITY	NORTHERN TRUST CORP	P	01/27/2017	05/08/2017	7,853	7,354	499	N/A	N/A	N/A	499
SECURITY	NORTHERN TRUST CORP	P	01/27/2017	07/05/2017	1,862	1,588	274	N/A	N/A	N/A	274
SECURITY	NORTHERN TRUST CORP	P	09/12/2016	07/05/2017	10,386	7,374	3,012	N/A	N/A	N/A	3,012
SECURITY	NORTHERN TRUST CORP	P	09/12/2016	07/13/2017	10,160	7,235	2,925	N/A	N/A	N/A	2,925
SECURITY	NORTHROP GRUMMAN CORPORATION	P	12/18/2015	01/06/2017	9,352	7,404	1,949	N/A	N/A	N/A	1,949
SECURITY	NORTHROP GRUMMAN CORPORATION	P	09/07/2016	01/06/2017	14,029	12,766	1,263	N/A	N/A	N/A	1,263
SECURITY	NORTHROP GRUMMAN CORPORATION	P	12/18/2015	01/06/2017	4,676	3,702	975	N/A	N/A	N/A	975
SECURITY	NORTHROP GRUMMAN CORPORATION	P	12/18/2015	02/17/2017	14,366	11,105	3,261	N/A	N/A	N/A	3,261
SECURITY	NORTHROP GRUMMAN CORPORATION	P	12/18/2015	02/08/2017	9,252	7,404	1,849	N/A	N/A	N/A	1,849
SECURITY	NORTHWEST NATURAL GAS CO	P	11/15/2016	07/03/2017	8,880	8,247	632	N/A	N/A	N/A	632
SECURITY	NORTHWESTERN CORPORATION	P	01/05/2017	07/25/2017	10,224	9,695	530	N/A	N/A	N/A	530
SECURITY	NORTHWESTERN CORPORATION	P	01/05/2017	07/26/2017	9,361	8,731	630	N/A	N/A	N/A	630
SECURITY	NORTHWESTERN CORPORATION	P	12/18/2015	07/26/2017	4,863	4,326	537	N/A	N/A	N/A	537
SECURITY	NOVADAQ TECHNOLOGIES INC SEDOL B1GBXF9 ISIN CA66987G1028	P	12/18/2015	02/15/2017	2,940	5,899	(2,959)	N/A	N/A	N/A	(2,959)
SECURITY	NOVADAQ TECHNOLOGIES INC SEDOL B1GBXF9 ISIN CA66987G1028	P	04/15/2016	02/15/2017	796	1,494	(698)	N/A	N/A	N/A	(698)
SECURITY	NOVADAQ TECHNOLOGIES INC SEDOL B1GBXF9 ISIN CA66987G1028	P	06/03/2016	02/15/2017	424	692	(268)	N/A	N/A	N/A	(268)
SECURITY	NOVARTIS CAPITAL CORP CO GUARNT	P	08/20/2014	01/13/2017	34,141	32,944	1,197	N/A	N/A	N/A	1,197
SECURITY	NOVARTIS CAPITAL CORP CO GUARNT	P	08/20/2014	06/08/2017	65,253	61,182	4,071	N/A	N/A	N/A	4,071
SECURITY	NRG YIELD INC CLASS A	P	02/10/2017	04/25/2017	8,539	8,343	196	N/A	N/A	N/A	196
SECURITY	NTT DOCOMO INC SPON ADR	P	12/18/2015	02/27/2017	17,071	14,569	2,502	N/A	N/A	N/A	2,502
SECURITY	NUVASIVE INC	P	02/10/2017	04/25/2017	6,413	6,262	151	N/A	N/A	N/A	151
SECURITY	NVIDIA CORP	P	06/02/2017	06/14/2017	79,959	71,610	8,349	N/A	N/A	N/A	8,349
SECURITY	NVIDIA CORP	P	06/02/2017	09/21/2017	21,435	16,492	4,943	N/A	N/A	N/A	4,943
SECURITY	NXP SEMICONDUCTORS ISIN NL0009538784 SEDOL B505PN7	P	12/18/2015	05/12/2017	25,622	20,237	5,385	N/A	N/A	N/A	5,385
SECURITY	NXP SEMICONDUCTORS ISIN NL0009538784 SEDOL B505PN7	P	12/18/2015	05/12/2017	29,896	23,609	6,287	N/A	N/A	N/A	6,287
SECURITY	NXP SEMICONDUCTORS ISIN NL0009538784 SEDOL B505PN7	P	12/18/2015	05/15/2017	51,186	40,473	10,713	N/A	N/A	N/A	10,713
SECURITY	NXP SEMICONDUCTORS ISIN NL0009538784 SEDOL B505PN7	P	12/18/2015	05/15/2017	5,335	4,216	1,119	N/A	N/A	N/A	1,119
SECURITY	O'REILLY AUTOMOTIVE INC	P	07/19/2016	02/16/2017	1,349	1,365	(17)	N/A	N/A	N/A	(17)
SECURITY	O'REILLY AUTOMOTIVE INC	P	12/18/2015	02/16/2017	32,368	30,291	2,077	N/A	N/A	N/A	2,077
SECURITY	O'REILLY AUTOMOTIVE INC	P	12/18/2015	02/08/2017	15,595	15,164	431	N/A	N/A	N/A	431
SECURITY	O'REILLY AUTOMOTIVE INC	P	12/18/2015	02/22/2017	24,343	22,747	1,597	N/A	N/A	N/A	1,597
SECURITY	OLIN CORP PAR \$1	P	01/05/2017	05/03/2017	4,650	3,874	776	N/A	N/A	N/A	776
SECURITY	OLIN CORP PAR \$1	P	01/05/2017	05/05/2017	4,898	4,062	836	N/A	N/A	N/A	836
SECURITY	OLIN CORP PAR \$1	P	01/05/2017	01/13/2017	9,689	9,711	(22)	N/A	N/A	N/A	(22)
SECURITY	OLIN CORP PAR \$1	P	01/05/2017	01/17/2017	4,833	4,708	126	N/A	N/A	N/A	126
SECURITY	OLIN CORP PAR \$1	P	01/05/2017	02/07/2017	4,769	4,358	411	N/A	N/A	N/A	411
SECURITY	OLIN CORP PAR \$1	P	01/05/2017	04/26/2017	7,012	5,891	1,121	N/A	N/A	N/A	1,121
SECURITY	OLIN CORP PAR \$1	P	01/05/2017	04/27/2017	6,485	5,299	1,186	N/A	N/A	N/A	1,186

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of		How Acquired			Gross Sales	Cost or	Fair Market				Losses
Property	Description	P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Price Less Expense of Sale	Other Basis and Expense of Sale	Gain (Loss)	Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	from column (j) and gains (excess (l) over (i))
SECURITY	OLLIE'S BARGAIN OUTLET HOLDI	P	09/02/2016	02/16/2017	2,358	2,056	302	N/A	N/A	N/A	302
SECURITY	OLLIE'S BARGAIN OUTLET HOLDI	P	08/17/2016	02/16/2017	4,430	3,752	678	N/A	N/A	N/A	678
SECURITY	OLLIE'S BARGAIN OUTLET HOLDI	P	09/08/2016	02/16/2017	7,840	6,479	1,361	N/A	N/A	N/A	1,361
SECURITY	OLLIE'S BARGAIN OUTLET HOLDI	P	08/03/2016	02/16/2017	9,911	8,171	1,741	N/A	N/A	N/A	1,741
SECURITY	OMNICELL INC	P	02/10/2017	04/25/2017	8,078	7,412	666	N/A	N/A	N/A	666
SECURITY	ON SEMICONDUCTOR CORPORATION	P	12/18/2015	02/10/2017	1,876	1,366	510	N/A	N/A	N/A	510
SECURITY	ONE GAS INC-W/I	P	09/12/2016	05/19/2017	8,945	7,922	1,023	N/A	N/A	N/A	1,023
SECURITY	ONE GAS INC-W/I	P	11/16/2016	05/19/2017	2,133	1,844	289	N/A	N/A	N/A	289
SECURITY	ONE GAS INC-W/I	P	11/16/2016	07/03/2017	8,246	6,900	1,346	N/A	N/A	N/A	1,346
SECURITY	ONE GAS INC-W/I	P	10/13/2016	07/03/2017	10,236	8,431	1,805	N/A	N/A	N/A	1,805
SECURITY	ONEOK INC NEW	P	09/16/2011	06/09/2017	1,948,623	1,174,749	773,874	N/A	N/A	N/A	773,874
SECURITY	ORACLE CORP	P	02/03/2017	09/07/2017	54,954	43,819	11,135	N/A	N/A	N/A	11,135
SECURITY	ORACLE CORP CALL 01/08/2034 @ 100 000 UNSC	P	06/30/2014	06/07/2017	75,314	69,972	5,342	N/A	N/A	N/A	5,342
SECURITY	ORACLE CORP CALL 01/08/2034 @ 100 000 UNSC	P	07/16/2014	06/07/2017	5,380	5,040	340	N/A	N/A	N/A	340
SECURITY	ORACLE CORP CALL 05/15/2037 UNSC	P	11/07/2017	12/06/2017	46,390	44,831	1,559	N/A	N/A	N/A	1,559
SECURITY	ORBITAL ATK INC-W/I	P	01/26/2017	02/15/2017	619	618	1	N/A	N/A	N/A	1
SECURITY	ORBITAL ATK INC-W/I	P	12/28/2016	02/15/2017	531	529	2	N/A	N/A	N/A	2
SECURITY	ORBITAL ATK INC-W/I	P	12/18/2015	02/15/2017	16,103	15,772	330	N/A	N/A	N/A	330
SECURITY	ORBITAL ATK INC-W/I	P	08/24/2016	02/15/2017	354	302	52	N/A	N/A	N/A	52
SECURITY	ORION ENGINEFRED CARBONS SA SFDOL RP8FKJ0	P	02/10/2017	04/25/2017	5,288	5,769	(481)	N/A	N/A	N/A	(481)
SECURITY	ORIX CORP SPONSORED ADR	P	11/16/2016	07/12/2017	20,353	21,089	(736)	N/A	N/A	N/A	(736)
SECURITY	ORIX CORP SPONSORED ADR	P	11/16/2016	07/13/2017	3,120	3,244	(125)	N/A	N/A	N/A	(125)
SECURITY	ORIX CORP SPONSORFD ADR	P	11/30/2016	07/13/2017	9,359	9,462	(103)	N/A	N/A	N/A	(103)
SECURITY	ORIX CORP SPONSORED ADR	P	11/30/2016	07/14/2017	15,621	15,770	(149)	N/A	N/A	N/A	(149)
SECURITY	ORIX CORP SPONSORED ADR	P	11/30/2016	07/17/2017	10,913	11,039	(126)	N/A	N/A	N/A	(126)
SECURITY	ORIX CORP SPONSORED ADR	P	11/30/2016	07/28/2017	18,973	18,924	49	N/A	N/A	N/A	49
SECURITY	ORIX CORP SPONSORFD ADR	P	11/30/2016	07/31/2017	16,436	16,558	(122)	N/A	N/A	N/A	(122)
SECURITY	ORIX CORP SPONSORFD ADR	P	11/30/2016	08/01/2017	4,746	4,731	15	N/A	N/A	N/A	15
SECURITY	ORIX CORP SPONSORED ADR	P	12/18/2015	08/01/2017	16,611	14,448	2,163	N/A	N/A	N/A	2,163
SECURITY	ORIX CORP SPONSORFD ADR	P	12/18/2015	08/02/2017	21,204	18,576	2,627	N/A	N/A	N/A	2,627
SECURITY	ORIX CORP SPONSORFD ADR	P	12/18/2015	08/03/2017	11,063	9,632	1,430	N/A	N/A	N/A	1,430
SECURITY	OSHKOSH TRUCK CORP CLASS B	P	12/15/2016	02/16/2017	5,597	5,617	(20)	N/A	N/A	N/A	(20)
SECURITY	OSHKOSH TRUCK CORP CLASS B	P	11/09/2016	02/16/2017	17,542	15,438	2,104	N/A	N/A	N/A	2,104
SECURITY	OSI SYS INC	P	12/18/2015	02/15/2017	9,367	11,154	(1,787)	N/A	N/A	N/A	(1,787)
SECURITY	OSI SYS INC	P	01/29/2016	02/15/2017	1,689	1,178	511	N/A	N/A	N/A	511
SECURITY	PACIRA PHARMACEUTICALS INC	P	12/18/2015	02/15/2017	10,280	18,773	(8,493)	N/A	N/A	N/A	(8,493)
SECURITY	PACWEST BANCORP	P	01/05/2017	01/20/2017	8,338	8,685	(347)	N/A	N/A	N/A	(347)
SECURITY	PACWEST BANCORP	P	01/05/2017	01/23/2017	7,439	7,844	(405)	N/A	N/A	N/A	(405)
SECURITY	PACWEST BANCORP	P	01/05/2017	01/24/2017	20,371	21,572	(1,200)	N/A	N/A	N/A	(1,200)
SECURITY	PACWEST BANCORP	P	01/05/2017	01/25/2017	11,091	11,598	(507)	N/A	N/A	N/A	(507)
SECURITY	PACWEST BANCORP	P	01/05/2017	01/26/2017	2,200	2,297	(97)	N/A	N/A	N/A	(97)
SECURITY	PACWEST BANCORP	P	12/18/2015	01/26/2017	11,431	9,328	2,103	N/A	N/A	N/A	2,103
SECURITY	PACWEST BANCORP	P	01/07/2016	01/26/2017	1,020	778	242	N/A	N/A	N/A	242
SECURITY	PALO ALTO NETWORKS INC	P	01/08/2014	02/07/2017	901,548	370,999	530,549	N/A	N/A	N/A	530,549
SECURITY	PANERA BREAD COMPANY CL A	P	12/07/2016	02/16/2017	8,835	8,206	629	N/A	N/A	N/A	629
SECURITY	PANERA BREAD COMPANY CL A	P	12/15/2016	02/16/2017	18,599	16,965	1,634	N/A	N/A	N/A	1,634
SECURITY	PAPA JOHNS INTL INC	P	02/10/2017	03/31/2017	3,870	4,210	(340)	N/A	N/A	N/A	(340)
SECURITY	PAREXEL INTFRNATIONAL CORP	P	02/10/2017	03/31/2017	4,204	4,302	(98)	N/A	N/A	N/A	(98)
SECURITY	PAREXEL INTFRNATIONAL CORP	P	02/10/2017	04/03/2017	501	514	(13)	N/A	N/A	N/A	(13)
SECURITY	PARTY CITY HOLDCO INC	P	02/10/2017	04/25/2017	6,115	6,472	(356)	N/A	N/A	N/A	(356)
SECURITY	PATHEON N V SEDOL BYYGK01	P	08/21/2017	08/30/2017	8,785	8,790	(5)	N/A	N/A	N/A	(5)
SECURITY	PATHEON N V SEDOL BYYGK01	P	07/13/2017	08/30/2017	18,480	18,420	60	N/A	N/A	N/A	60
SECURITY	PATRICK INDUSTRIES INC	P	02/10/2017	03/16/2017	3,712	4,384	(672)	N/A	N/A	N/A	(672)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/	Gross Sales	Cost or	Gain	Fair Market	Adjusted	Excess of	Losses from column (j) and gains (excess (i) over (l))
		P=Purchased D=Donated	Acquired	Matured	Price Less Expense of Sale	Other Basis of Sale		Value as of December 31, 1969			
SECURITY	PATRICK INDUSTRIES INC	P	02/10/2017	04/03/2017	611	759	(148)	N/A	N/A	N/A	(148)
SECURITY	PATTERSON COS INC	P	09/12/2016	06/08/2017	26,195	25,563	633	N/A	N/A	N/A	633
SECURITY	PATTERSON COS INC	P	11/28/2016	10/17/2017	9,186	9,553	(367)	N/A	N/A	N/A	(367)
SECURITY	PATTERSON COS INC	P	09/12/2016	03/02/2017	9,113	9,192	(78)	N/A	N/A	N/A	(78)
SECURITY	PATTERSON COS INC	P	09/12/2016	06/26/2017	9,458	9,100	357	N/A	N/A	N/A	357
SECURITY	PATTERSON COS INC	P	09/12/2016	06/30/2017	9,494	9,100	394	N/A	N/A	N/A	394
SECURITY	PATTERSON COS INC	P	09/12/2016	08/10/2017	1,761	2,058	(297)	N/A	N/A	N/A	(297)
SECURITY	PATTERSON COS INC	P	12/13/2016	08/10/2017	2,427	2,518	(91)	N/A	N/A	N/A	(91)
SECURITY	PATTERSON COS INC	P	12/13/2016	08/23/2017	5,834	6,497	(663)	N/A	N/A	N/A	(663)
SECURITY	PATTERSON COS INC	P	11/28/2016	08/23/2017	2,261	2,398	(137)	N/A	N/A	N/A	(137)
SECURITY	PAYPAL HOLDINGS INC-W/I	P	02/23/2017	05/30/2017	36,217	30,475	5,742	N/A	N/A	N/A	5,742
SECURITY	PAYPAL HOLDINGS INC-W/I	P	03/21/2016	05/30/2017	13,549	10,958	2,591	N/A	N/A	N/A	2,591
SECURITY	PAYPAL HOLDINGS INC-W/I	P	12/18/2015	05/30/2017	59,338	41,333	18,005	N/A	N/A	N/A	18,005
SECURITY	PAYPAL HOLDINGS INC-W/I	P	06/02/2017	08/03/2017	10,860	9,874	986	N/A	N/A	N/A	986
SECURITY	PAYPAL HOLDINGS INC-W/I	P	06/02/2017	08/04/2017	22,449	20,281	2,167	N/A	N/A	N/A	2,167
SECURITY	PAYPAL HOLDINGS INC-W/I	P	06/02/2017	08/07/2017	6,498	5,871	627	N/A	N/A	N/A	627
SECURITY	PAYPAL HOLDINGS INC-W/I	P	06/02/2017	08/08/2017	15,063	13,717	1,346	N/A	N/A	N/A	1,346
SECURITY	PAYPAL HOLDINGS INC-W/I	P	06/02/2017	08/09/2017	23,276	21,189	2,087	N/A	N/A	N/A	2,087
SECURITY	PAYPAL HOLDINGS INC-W/I	P	06/02/2017	09/21/2017	18,811	15,798	3,012	N/A	N/A	N/A	3,012
SECURITY	PENUMBRA INC	P	11/22/2016	02/15/2017	216	203	13	N/A	N/A	N/A	13
SECURITY	PENUMBRA INC	P	11/22/2016	04/25/2017	3,213	2,574	639	N/A	N/A	N/A	639
SECURITY	PENUMBRA INC	P	01/06/2017	04/25/2017	1,014	800	214	N/A	N/A	N/A	214
SECURITY	PENUMBRA INC	P	12/07/2016	04/25/2017	761	581	180	N/A	N/A	N/A	180
SECURITY	PEPSICO INC	P	09/07/2016	01/13/2017	7,164	7,501	(337)	N/A	N/A	N/A	(337)
SECURITY	PEPSICO INC	P	09/14/2016	01/13/2017	14,328	14,725	(398)	N/A	N/A	N/A	(398)
SECURITY	PEPSICO INC	P	06/06/2016	01/13/2017	29,679	29,770	(91)	N/A	N/A	N/A	(91)
SECURITY	PEPSICO INC	P	02/09/2016	02/17/2017	35,071	32,504	2,567	N/A	N/A	N/A	2,567
SECURITY	PEPSICO INC	P	12/18/2015	02/08/2017	25,277	23,671	1,606	N/A	N/A	N/A	1,606
SECURITY	PERFORMANCE FOOD GROUP CO	P	12/13/2016	05/17/2017	1,769	1,514	255	N/A	N/A	N/A	255
SECURITY	PERFORMANCE FOOD GROUP CO	P	01/05/2017	05/17/2017	3,369	2,881	488	N/A	N/A	N/A	488
SECURITY	PERFORMANCE FOOD GROUP CO	P	01/05/2017	05/18/2017	5,627	4,874	753	N/A	N/A	N/A	753
SECURITY	PERFORMANCE FOOD GROUP CO	P	01/05/2017	05/19/2017	492	432	60	N/A	N/A	N/A	60
SECURITY	PERKINELMER INC	P	12/18/2015	01/05/2017	523	516	7	N/A	N/A	N/A	7
SECURITY	PERKINELMER INC	P	12/18/2015	03/14/2017	4,465	4,228	237	N/A	N/A	N/A	237
SECURITY	PERNOD RICARD SA UNSPONSORED ADR	P	01/23/2017	05/26/2017	8,458	7,403	1,055	N/A	N/A	N/A	1,055
SECURITY	PERNOD RICARD SA UNSPONSORED ADR	P	01/09/2017	05/26/2017	9,827	8,146	1,681	N/A	N/A	N/A	1,681
SECURITY	PERNOD RICARD SA UNSPONSORED ADR	P	12/27/2016	10/31/2017	19,920	14,534	5,386	N/A	N/A	N/A	5,386
SECURITY	PERNOD RICARD SA UNSPONSORED ADR	P	01/09/2017	07/06/2017	7,219	6,032	1,188	N/A	N/A	N/A	1,188
SECURITY	PERNOD RICARD SA UNSPONSORED ADR	P	01/09/2017	09/13/2017	2,570	2,048	522	N/A	N/A	N/A	522
SECURITY	PERNOD RICARD SA UNSPONSORED ADR	P	12/27/2016	09/13/2017	8,518	6,548	1,970	N/A	N/A	N/A	1,970
SECURITY	PFIZER INC	P	12/18/2015	01/30/2017	17,568	17,568	0	N/A	N/A	N/A	0
SECURITY	PFIZER INC	P	02/02/2016	01/30/2017	4,392	4,208	184	N/A	N/A	N/A	184
SECURITY	PHILIP MORRIS INTERNAT-W/I	P	11/13/2002	01/09/2017	3,953,508	875,808	3,077,699	N/A	N/A	N/A	3,077,699
SECURITY	PHILIP MORRIS INTERNAT-W/I	P	11/13/2002	03/22/2017	4,269,091	798,986	3,470,105	N/A	N/A	N/A	3,470,105
SECURITY	PHILLIPS 66	P	02/25/2013	03/31/2017	408,426	329,288	79,138	N/A	N/A	N/A	79,138
SECURITY	PINNACLE FOODS INC	P	12/15/2016	02/17/2017	17,929	16,862	1,067	N/A	N/A	N/A	1,067
SECURITY	PINNACLE FOODS INC	P	12/15/2016	02/08/2017	12,949	12,263	686	N/A	N/A	N/A	686
SECURITY	POOL CORP	P	10/03/2016	02/16/2017	18,650	16,071	2,578	N/A	N/A	N/A	2,578
SECURITY	POOL CORP	P	02/10/2017	04/25/2017	11,485	10,520	966	N/A	N/A	N/A	966
SECURITY	PORTLAND GENERAL ELECTRIC CO	P	03/08/2017	05/23/2017	8,817	8,843	(26)	N/A	N/A	N/A	(26)
SECURITY	PORTLAND GENERAL ELECTRIC CO	P	04/03/2017	05/23/2017	312	310	2	N/A	N/A	N/A	2
SECURITY	PORTLAND GENERAL ELECTRIC CO	P	04/03/2017	06/29/2017	9,244	8,779	465	N/A	N/A	N/A	465
SECURITY	POTLATCH HOLDINGS INC	P	03/14/2017	04/25/2017	4,003	3,764	238	N/A	N/A	N/A	238

(a) Kind of Property	(b) Description	(c) How Acquired P=Purchased D=Donated	(d) Date Acquired	(e) Date Sold/ Matured	(f) Gross Sales Price Less Expense of Sale	(h) Cost or Other Basis and Expense of Sale	(i) Gain (Loss)	(j) Fair Market Value as of December 31, 1969	(k) Adjusted Cost Basis	(l) Excess of (j) over (k)	(m) Losses from column (j) and gains (excess (l) over (l))
SECURITY	PRA HEALTH SCIENCES INC	P	03/13/2017	04/25/2017	4,210	3,891	319	N/A	N/A	N/A	319
SECURITY	PRA HEALTH SCIENCES INC	P	03/14/2017	04/25/2017	1,166	1,066	100	N/A	N/A	N/A	100
SECURITY	PRA HEALTH SCIENCES INC	P	02/10/2017	04/25/2017	4,340	3,958	381	N/A	N/A	N/A	381
SECURITY	PRAXAIR INC	P	10/06/2016	05/08/2017	6,379	6,141	238	N/A	N/A	N/A	238
SECURITY	PRAXAIR INC	P	10/07/2016	05/08/2017	4,753	4,550	203	N/A	N/A	N/A	203
SECURITY	PRAXAIR INC	P	10/06/2016	04/25/2017	1,902	1,927	(25)	N/A	N/A	N/A	(25)
SECURITY	PRAXAIR INC	P	10/07/2016	06/29/2017	3,594	3,233	361	N/A	N/A	N/A	361
SECURITY	PRAXAIR INC	P	09/12/2016	06/29/2017	7,455	6,678	777	N/A	N/A	N/A	777
SECURITY	PRICELINE GROUP INC/THF CALL 03/01/2026 @ 100 000 UNSC	P	05/18/2016	11/07/2017	35,774	34,932	841	N/A	N/A	N/A	841
SECURITY	PRICELINE GROUP INC/THF CALL 03/01/2026 @ 100 000 UNSC	P	05/18/2016	11/07/2017	35,774	34,883	891	N/A	N/A	N/A	891
SECURITY	PRICELINE GROUP, INC	P	12/18/2015	05/30/2017	77,311	54,748	22,563	N/A	N/A	N/A	22,563
SECURITY	PRICELINE GROUP, INC	P	02/11/2016	05/30/2017	38,166	21,966	16,201	N/A	N/A	N/A	16,201
SECURITY	PROCTER & GAMBLF CO	P	03/30/2009	07/19/2017	17,371	9,380	7,991	N/A	N/A	N/A	7,991
SECURITY	PROCTER & GAMBLE CO	P	03/30/2009	07/19/2017	8,686	4,690	3,995	N/A	N/A	N/A	3,995
SECURITY	PROCTER & GAMBLE CO	P	03/30/2009	07/19/2017	8,686	4,690	3,995	N/A	N/A	N/A	3,995
SECURITY	PROCTER & GAMBLF CO	P	03/30/2009	07/19/2017	8,686	4,690	3,995	N/A	N/A	N/A	3,995
SECURITY	PROCTER & GAMBLF CO	P	03/30/2009	07/19/2017	8,686	4,690	3,995	N/A	N/A	N/A	3,995
SECURITY	PROCTER & GAMBLF CO	P	03/30/2009	07/19/2017	8,686	4,690	3,995	N/A	N/A	N/A	3,995
SECURITY	PROCTER & GAMBLF CO	P	03/30/2009	07/19/2017	8,686	4,690	3,995	N/A	N/A	N/A	3,995
SECURITY	PROCTER & GAMBLF CO	P	03/30/2009	07/19/2017	8,686	4,690	3,995	N/A	N/A	N/A	3,995
SECURITY	PROCTER & GAMBLF CO	P	03/30/2009	07/19/2017	78,170	42,211	35,959	N/A	N/A	N/A	35,959
SECURITY	PROCTER & GAMBLF CO	P	09/10/2002	07/19/2017	1,684,999	886,603	798,395	N/A	N/A	N/A	798,395
SECURITY	PROCTER & GAMBLF CO	P	09/30/2002	07/19/2017	1,737,112	893,000	844,112	N/A	N/A	N/A	844,112
SECURITY	PROLOGIS INC	P	09/07/2016	01/13/2017	8,501	8,720	(219)	N/A	N/A	N/A	(219)
SECURITY	PROLOGIS INC	P	07/29/2016	01/13/2017	29,752	30,497	(745)	N/A	N/A	N/A	(745)
SECURITY	PROLOGIS INC	P	10/27/2016	01/13/2017	17,001	16,359	643	N/A	N/A	N/A	643
SECURITY	PROLOGIS INC	P	09/23/2016	02/17/2017	12,402	13,643	(1,241)	N/A	N/A	N/A	(1,241)
SECURITY	PROLOGIS INC	P	09/23/2016	02/08/2017	9,019	9,823	(804)	N/A	N/A	N/A	(804)
SECURITY	PTC INC	P	01/05/2017	01/17/2017	2,163	2,076	86	N/A	N/A	N/A	86
SECURITY	PTC INC	P	01/05/2017	02/08/2017	4,744	4,200	545	N/A	N/A	N/A	545
SECURITY	PTC INC	P	01/05/2017	03/10/2017	3,352	2,878	473	N/A	N/A	N/A	473
SECURITY	PTC INC	P	01/05/2017	03/15/2017	2,869	2,454	416	N/A	N/A	N/A	416
SECURITY	PTC INC	P	01/05/2017	03/21/2017	9,401	7,833	1,568	N/A	N/A	N/A	1,568
SECURITY	PTC INC	P	01/05/2017	03/30/2017	4,725	4,341	384	N/A	N/A	N/A	384
SECURITY	PTC INC	P	01/05/2017	04/13/2017	2,429	2,218	211	N/A	N/A	N/A	211
SECURITY	PTC INC	P	01/05/2017	04/18/2017	2,533	2,265	268	N/A	N/A	N/A	268
SECURITY	PTC INC	P	01/05/2017	04/19/2017	9,470	8,635	834	N/A	N/A	N/A	834
SECURITY	PTC INC	P	12/18/2015	04/19/2017	9,884	6,486	3,397	N/A	N/A	N/A	3,397
SECURITY	PUBLIC SERVICE ELECTRIC SER MTN CALL 06/01/2047	P	12/04/2017	12/20/2017	30,654	29,978	676	N/A	N/A	N/A	676
SECURITY	QIAGEN NV SEDOL BYXS688	P	12/18/2015	01/31/2017	22	22	0	N/A	N/A	N/A	0
SECURITY	QUALCOMM	P	10/17/2014	01/09/2017	328,294	364,071	(35,777)	N/A	N/A	N/A	(35,777)
SECURITY	QUALCOMM	P	02/02/2017	02/21/2017	15,413	14,514	898	N/A	N/A	N/A	898
SECURITY	QUALCOMM	P	02/23/2017	05/30/2017	24,947	24,111	836	N/A	N/A	N/A	836
SECURITY	QUALCOMM	P	02/02/2017	05/30/2017	19,946	17,800	2,146	N/A	N/A	N/A	2,146
SECURITY	QUALCOMM	P	12/18/2015	05/30/2017	59,612	47,434	12,178	N/A	N/A	N/A	12,178
SECURITY	QUALCOMM	P	12/18/2015	02/21/2017	46,062	39,444	6,618	N/A	N/A	N/A	6,618
SECURITY	QUALCOMM INC UNSC	P	05/19/2017	07/06/2017	25,135	24,999	136	N/A	N/A	N/A	136
SECURITY	QUALCOMM INC UNSC	P	05/19/2017	07/06/2017	65,350	64,996	354	N/A	N/A	N/A	354
SECURITY	QUALITY SYSTEMS INC	P	03/13/2017	04/25/2017	5,308	5,737	(429)	N/A	N/A	N/A	(429)
SECURITY	QUALITY SYSTEMS INC	P	03/28/2017	04/25/2017	1,216	1,311	(95)	N/A	N/A	N/A	(95)
SECURITY	QUALITY SYSTEMS INC	P	03/13/2017	04/25/2017	415	445	(31)	N/A	N/A	N/A	(31)
SECURITY	QUALYS INC	P	12/18/2015	02/15/2017	8,393	8,166	227	N/A	N/A	N/A	227
SECURITY	QUALYS INC	P	05/09/2016	02/15/2017	2,694	2,007	687	N/A	N/A	N/A	687
SECURITY	QUINTILES TRANSNATIONAL HOLD NAME CHANGE 11/15/17	P	04/04/2016	02/17/2017	16,298	13,578	2,719	N/A	N/A	N/A	2,719

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
SECURITY	RAPID7 INC	P	03/30/2017	04/25/2017	4,399	3,832	567	N/A	N/A	N/A	567
SECURITY	RAPID7 INC	P	03/29/2017	04/25/2017	2,027	1,744	283	N/A	N/A	N/A	283
SECURITY	RAPID7 INC	P	03/28/2017	04/25/2017	876	737	139	N/A	N/A	N/A	139
SECURITY	RAYMOND JAMES FINANCIAL INC	P	12/18/2015	02/10/2017	1,921	1,464	458	N/A	N/A	N/A	458
SECURITY	RAYONIER INC	P	09/12/2016	11/01/2017	7,685	7,013	671	N/A	N/A	N/A	671
SECURITY	RAYONIER INC	P	09/12/2016	11/14/2017	10,184	8,794	1,390	N/A	N/A	N/A	1,390
SECURITY	RAYTHEON COMPANY	P	02/01/2016	01/06/2017	5,771	5,007	763	N/A	N/A	N/A	763
SECURITY	RAYTHEON COMPANY	P	01/25/2016	01/06/2017	2,885	2,380	505	N/A	N/A	N/A	505
SECURITY	RAYTHEON COMPANY	P	09/07/2016	01/06/2017	13,039	12,584	455	N/A	N/A	N/A	455
SECURITY	RAYTHEON COMPANY	P	02/04/2016	01/06/2017	5,795	5,052	743	N/A	N/A	N/A	743
SECURITY	RAYTHEON COMPANY	P	01/25/2016	02/17/2017	13,634	10,701	2,933	N/A	N/A	N/A	2,933
SECURITY	RAYTHEON COMPANY	P	01/25/2016	02/08/2017	10,278	8,331	1,947	N/A	N/A	N/A	1,947
SECURITY	RAYTHEON COMPANY	P	01/10/2017	09/07/2017	50,427	40,743	9,684	N/A	N/A	N/A	9,684
SECURITY	RE/MAX HOLDINGS INC-CL A	P	02/10/2017	04/25/2017	6,965	7,040	(75)	N/A	N/A	N/A	(75)
SECURITY	REALPAGE INC	P	02/10/2017	04/25/2017	11,768	10,386	1,382	N/A	N/A	N/A	1,382
SECURITY	REALTY INCOME CORP SR UNSECD CALL 07/15/22 @100	P	09/15/2014	08/11/2017	81,954	77,991	3,963	N/A	N/A	N/A	3,963
SECURITY	REALTY INCOME CORP UNSC	P	10/26/2016	09/15/2017	75,000	77,538	(2,538)	N/A	N/A	N/A	(2,538)
SECURITY	REGENCY CENTERS CORP	P	12/18/2015	03/13/2017	25	20	4	N/A	N/A	N/A	4
SECURITY	REGENCY CFNTERS CORP	P	01/05/2017	04/07/2017	11,008	11,458	(449)	N/A	N/A	N/A	(449)
SECURITY	REGENCY CFNTERS CORP	P	01/05/2017	04/10/2017	10,236	10,629	(393)	N/A	N/A	N/A	(393)
SECURITY	REGENCY CFNTERS CORP	P	01/05/2017	04/11/2017	4,081	4,279	(198)	N/A	N/A	N/A	(198)
SECURITY	REGENCY CFNTERS CORP	P	01/05/2017	04/12/2017	12,351	12,907	(556)	N/A	N/A	N/A	(556)
SECURITY	REGENCY CFNTERS CORP	P	01/05/2017	04/13/2017	1,797	1,881	(84)	N/A	N/A	N/A	(84)
SECURITY	REGENCY CFNTERS CORP	P	01/03/2017	04/13/2017	30	31	(1)	N/A	N/A	N/A	(1)
SECURITY	REGENCY CFNTERS CORP	P	12/30/2016	04/13/2017	890	902	(12)	N/A	N/A	N/A	(12)
SECURITY	REGENCY CENTERS CORP	P	12/18/2015	04/13/2017	8,493	7,176	1,317	N/A	N/A	N/A	1,317
SECURITY	RINGCENTRAL INC-CLASS A	P	02/10/2017	04/25/2017	7,453	5,713	1,740	N/A	N/A	N/A	1,740
SECURITY	ROCHE HOLDING LTD SPONSORED ADR	P	12/18/2015	11/01/2017	21,411	25,237	(3,826)	N/A	N/A	N/A	(3,826)
SECURITY	ROCHE HOLDING LTD SPONSORED ADR	P	12/18/2015	07/14/2017	65,636	71,866	(6,230)	N/A	N/A	N/A	(6,230)
SECURITY	ROCHE HOLDING LTD SPONSORED ADR	P	03/30/2017	07/14/2017	15,099	15,850	(751)	N/A	N/A	N/A	(751)
SECURITY	ROCHE HOLDING LTD SPONSORED ADR	P	12/18/2015	08/02/2017	20,090	21,753	(1,663)	N/A	N/A	N/A	(1,663)
SECURITY	ROCKWELL COLLINS - WI	P	04/17/2017	05/08/2017	14,533	13,619	915	N/A	N/A	N/A	915
SECURITY	ROCKWELL COLLINS - WI	P	04/17/2017	05/11/2017	7,933	7,437	496	N/A	N/A	N/A	496
SECURITY	ROCKWELL COLLINS - WI	P	12/15/2015	05/11/2017	991	837	154	N/A	N/A	N/A	154
SECURITY	ROCKWELL COLLINS - WI	P	12/15/2015	05/22/2017	8,450	7,190	1,260	N/A	N/A	N/A	1,260
SECURITY	ROCKWELL COLLINS - WI	P	10/07/2016	05/22/2017	618	494	125	N/A	N/A	N/A	125
SECURITY	ROCKWELL COLLINS - WI	P	09/14/2017	11/14/2017	8,910	8,786	124	N/A	N/A	N/A	124
SECURITY	ROCKWELL COLLINS - WI	P	12/15/2015	04/06/2017	9,262	8,330	932	N/A	N/A	N/A	932
SECURITY	ROCKWELL COLLINS - WI	P	12/15/2015	04/19/2017	44	39	5	N/A	N/A	N/A	5
SECURITY	ROCKWELL INTL CORP NEW	P	03/18/2016	02/16/2017	4,115	3,058	1,056	N/A	N/A	N/A	1,056
SECURITY	ROCKWELL INTL CORP NEW	P	12/18/2015	02/16/2017	22,250	14,635	7,615	N/A	N/A	N/A	7,615
SECURITY	ROSS STORES INC	P	06/22/2016	05/30/2017	47,193	41,970	5,222	N/A	N/A	N/A	5,222
SECURITY	ROSS STORES INC	P	02/13/2017	11/21/2017	38,852	36,968	1,884	N/A	N/A	N/A	1,884
SECURITY	ROSS STORES INC	P	06/22/2016	02/21/2017	43,250	34,609	8,641	N/A	N/A	N/A	8,641
SECURITY	ROYAL DUTCH SHELL PLC ADR A	P	12/18/2015	10/24/2017	23,602	17,028	6,574	N/A	N/A	N/A	6,574
SECURITY	ROYAL DUTCH SHELL PLC ADR A	P	06/27/2016	12/22/2017	3	2	1	N/A	N/A	N/A	1
SECURITY	ROYAL DUTCH SHELL PLC ADR A	P	06/27/2016	09/21/2017	9	7	2	N/A	N/A	N/A	2
SECURITY	ROYAL DUTCH SHELL PLC ADR B	P	02/16/2016	10/23/2017	4,192	3,004	1,188	N/A	N/A	N/A	1,188
SECURITY	RWE AG SPONSORED ADR RFPSTG ORD PAR	P	12/18/2015	02/27/2017	18,653	16,060	2,593	N/A	N/A	N/A	2,593
SECURITY	RWE AG SPONSORED ADR RFPSTG ORD PAR	P	12/18/2015	07/13/2017	17,391	10,408	6,983	N/A	N/A	N/A	6,983
SECURITY	RYMAN HOSPITALITY PPTYS INC	P	02/10/2017	04/25/2017	4,783	4,727	55	N/A	N/A	N/A	55
SECURITY	S&P GLOBAL INC	P	05/24/2016	01/13/2017	3,559	3,555	4	N/A	N/A	N/A	4
SECURITY	S&P GLOBAL INC	P	05/23/2016	01/13/2017	15,349	14,995	355	N/A	N/A	N/A	355

**Schedule of Gains (Losses) for Tax on Investment Income  
For the Year Ended December 31, 2017**

11/1/2018

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of		How Acquired			Gross Sales	Cost or	Fair Market				Losses
Property	Description	P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Price Less Expense of Sale	Other Basis of Sale	Gain (Loss)	Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	from column (j) and gains (excess (l) over (i))
SECURITY	S&P GLOBAL INC	P	12/18/2015	01/13/2017	23,691	20,119	3,573	N/A	N/A	N/A	3,573
SECURITY	S&P GLOBAL INC	P	07/29/2016	02/08/2017	14,682	14,660	21	N/A	N/A	N/A	21
SECURITY	S&P GLOBAL INC	P	02/17/2017	03/02/2017	4,160	4,155	5	N/A	N/A	N/A	5
SECURITY	S&P GLOBAL INC	P	02/17/2017	03/03/2017	4,534	4,544	(11)	N/A	N/A	N/A	(11)
SECURITY	S&P GLOBAL INC	P	02/17/2017	03/06/2017	5,211	5,193	18	N/A	N/A	N/A	18
SECURITY	SALLY BEAUTY CO IN-WI	P	02/13/2017	04/28/2017	41,208	49,918	(8,710)	N/A	N/A	N/A	(8,710)
SECURITY	SALLY BEAUTY CO IN-WI	P	02/13/2017	03/08/2017	9,834	10,608	(774)	N/A	N/A	N/A	(774)
SECURITY	SANDERSON FARMS INC	P	11/25/2016	01/03/2017	8,925	7,770	1,155	N/A	N/A	N/A	1,155
SECURITY	SANDERSON FARMS INC	P	11/22/2016	05/08/2017	10,872	7,667	3,205	N/A	N/A	N/A	3,205
SECURITY	SANDERSON FARMS INC	P	11/25/2016	04/03/2017	5,990	4,694	1,295	N/A	N/A	N/A	1,295
SECURITY	SANDERSON FARMS INC	P	11/22/2016	04/03/2017	5,060	3,955	1,106	N/A	N/A	N/A	1,106
SECURITY	SANDS CHINA LTD UNSPONS ADR	P	09/13/2017	10/12/2017	47,409	46,636	773	N/A	N/A	N/A	773
SECURITY	SANDS CHINA LTD UNSPONS ADR	P	09/13/2017	11/20/2017	12,598	13,116	(519)	N/A	N/A	N/A	(519)
SECURITY	SANDS CHINA LTD UNSPONS ADR	P	09/13/2017	11/21/2017	40,266	42,264	(1,998)	N/A	N/A	N/A	(1,998)
SECURITY	SANDS CHINA LTD UNSPONS ADR	P	09/13/2017	11/22/2017	7,049	7,287	(238)	N/A	N/A	N/A	(238)
SECURITY	SANDS CHINA LTD UNSPONS ADR	P	12/18/2015	11/22/2017	13,158	9,545	3,613	N/A	N/A	N/A	3,613
SECURITY	SANDS CHINA LTD UNSPONS ADR	P	12/18/2015	11/24/2017	32,261	23,181	9,079	N/A	N/A	N/A	9,079
SECURITY	SANDS CHINA LTD UNSPONS ADR	P	12/18/2015	11/27/2017	39,024	27,954	11,070	N/A	N/A	N/A	11,070
SECURITY	SANMINA CORP	P	02/10/2017	04/25/2017	4,968	4,989	(21)	N/A	N/A	N/A	(21)
SECURITY	SAP SF SPONSORED ADR	P	04/07/2017	05/25/2017	14,570	13,477	1,093	N/A	N/A	N/A	1,093
SECURITY	SAP SF SPONSORED ADR	P	12/18/2015	05/25/2017	422	313	109	N/A	N/A	N/A	109
SECURITY	SAP SF SPONSORED ADR	P	12/18/2015	11/14/2017	17,539	12,170	5,369	N/A	N/A	N/A	5,369
SECURITY	SAP SF SPONSORED ADR	P	12/18/2015	04/26/2017	16,908	13,574	3,334	N/A	N/A	N/A	3,334
SECURITY	SAPIENS INTFRNATIONAL CORP SEDOL 2777454	P	02/10/2017	04/25/2017	6,395	6,624	(229)	N/A	N/A	N/A	(229)
SECURITY	SCHLUMBERGER LTD	P	09/07/2016	01/13/2017	18,689	17,325	1,364	N/A	N/A	N/A	1,364
SECURITY	SCHLUMBERGER LTD	P	02/23/2016	01/13/2017	16,140	13,824	2,316	N/A	N/A	N/A	2,316
SECURITY	SCHLUMBERGER LTD	P	12/18/2015	01/13/2017	57,765	46,131	11,634	N/A	N/A	N/A	11,634
SECURITY	SCHLUMBERGER LTD	P	11/16/2007	05/30/2017	1,865,446	2,417,104	(551,658)	N/A	N/A	N/A	(551,658)
SECURITY	SCHLUMBERGER LTD	P	11/26/2013	05/30/2017	157,845	197,095	(39,250)	N/A	N/A	N/A	(39,250)
SECURITY	SCHLUMBERGER LTD	P	11/19/2010	05/30/2017	896,849	935,983	(39,133)	N/A	N/A	N/A	(39,133)
SECURITY	SCHLUMBERGER LTD	P	09/16/2011	05/30/2017	950,660	960,706	(10,046)	N/A	N/A	N/A	(10,046)
SECURITY	SCHLUMBERGER LTD	P	12/18/2015	05/30/2017	85,535	80,955	4,580	N/A	N/A	N/A	4,580
SECURITY	SCHLUMBERGER LTD	P	12/18/2015	02/21/2017	79,380	65,989	13,392	N/A	N/A	N/A	13,392
SECURITY	SCHWAB CHARLES CORP NEW	P	06/10/2016	05/30/2017	386	282	104	N/A	N/A	N/A	104
SECURITY	SCHWAB CHARLES CORP NEW	P	02/11/2016	05/30/2017	56,046	31,789	24,257	N/A	N/A	N/A	24,257
SECURITY	SCHWAB CHARLES CORP NEW	P	08/11/2017	11/01/2017	9,957	9,124	833	N/A	N/A	N/A	833
SECURITY	SCRIPPS NETWORKS INTERAC CL A	P	03/18/2016	01/13/2017	33,790	29,608	4,181	N/A	N/A	N/A	4,181
SECURITY	SCRIPPS NETWORKS INTERAC CL A	P	09/07/2016	01/13/2017	8,260	6,970	1,290	N/A	N/A	N/A	1,290
SECURITY	SCRIPPS NETWORKS INTERAC CL A	P	03/21/2016	02/17/2017	23,105	19,469	3,636	N/A	N/A	N/A	3,636
SECURITY	SCRIPPS NETWORKS INTERAC CL A	P	03/21/2016	02/08/2017	16,710	14,277	2,433	N/A	N/A	N/A	2,433
SECURITY	SEALED AIR CORP	P	12/18/2015	02/10/2017	2,730	2,354	376	N/A	N/A	N/A	376
SECURITY	SEIKO EPSON CORP UNSPON ADR	P	12/18/2015	10/12/2017	65,271	42,308	22,963	N/A	N/A	N/A	22,963
SECURITY	SEMTECH CORP	P	01/05/2017	06/01/2017	4,070	3,530	541	N/A	N/A	N/A	541
SECURITY	SEMTECH CORP	P	01/05/2017	06/05/2017	2,676	2,290	387	N/A	N/A	N/A	387
SECURITY	SEMTECH CORP	P	01/05/2017	03/03/2017	4,122	3,848	275	N/A	N/A	N/A	275
SECURITY	SEMTECH CORP	P	01/05/2017	06/15/2017	6,540	6,042	498	N/A	N/A	N/A	498
SECURITY	SEMTECH CORP	P	01/05/2017	06/16/2017	7,198	6,328	870	N/A	N/A	N/A	870
SECURITY	SEMTECH CORP	P	01/05/2017	08/22/2017	13,326	11,416	1,910	N/A	N/A	N/A	1,910
SECURITY	SERVICE NOW INC	P	10/03/2016	02/16/2017	10,421	8,932	1,488	N/A	N/A	N/A	1,488
SECURITY	SERVICE NOW INC	P	09/02/2016	02/16/2017	19,643	16,345	3,298	N/A	N/A	N/A	3,298
SECURITY	SHIRE ACQ INV IRELAND DA SEDOL	P	09/28/2016	11/20/2017	29,735	30,038	(303)	N/A	N/A	N/A	(303)
SECURITY	SHIRE ACQ INV IRELAND DA SEDOL	P	09/19/2016	11/20/2017	39,647	39,968	(321)	N/A	N/A	N/A	(321)
SECURITY	SHIRE ACQ INV IRELAND DA SEDOL BYVWGK4 ISIN US82481LAD10	P	09/19/2016	06/02/2017	63,653	64,923	(1,270)	N/A	N/A	N/A	(1,270)



**Schedule of Gains (Losses) for Tax on Investment Income  
For the Year Ended December 31, 2017**

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
SECURITY	SHORETEL INC MERGED 09/25/17 @ \$7 50 P/S	P	04/07/2017	09/22/2017	849	739	110	N/A	N/A	N/A	110
SECURITY	SHORETEL INC MERGED 09/25/17 @ \$7 50 P/S	P	04/07/2017	09/26/2017	2,948	2,547	401	N/A	N/A	N/A	401
SECURITY	SHORETEL INC MERGED 09/25/17 @ \$7 50 P/S	P	04/10/2017	09/26/2017	3,758	3,233	524	N/A	N/A	N/A	524
SECURITY	SHORETEL INC MFRGED 09/25/17 @ \$7 50 P/S	P	04/05/2017	09/26/2017	6,765	5,805	960	N/A	N/A	N/A	960
SECURITY	SHORETEL INC MERGED 09/25/17 @ \$7 50 P/S	P	04/04/2017	09/26/2017	563	470	92	N/A	N/A	N/A	92
SECURITY	SHORETEL INC MERGED 09/25/17 @ \$7 50 P/S	P	03/29/2017	09/26/2017	1,733	1,439	293	N/A	N/A	N/A	293
SECURITY	SHORETEL INC MERGED 09/25/17 @ \$7 50 P/S	P	03/30/2017	09/26/2017	600	498	102	N/A	N/A	N/A	102
SECURITY	SHORETEL INC MERGED 09/25/17 @ \$7 50 P/S	P	03/28/2017	09/26/2017	1,163	934	229	N/A	N/A	N/A	229
SECURITY	SHORETEL INC MERGED 09/25/17 @ \$7 50 P/S	P	04/19/2017	09/26/2017	2,295	1,838	457	N/A	N/A	N/A	457
SECURITY	SHORETEL INC MFRGED 09/25/17 @ \$7 50 P/S	P	03/27/2017	09/26/2017	1,845	1,459	386	N/A	N/A	N/A	386
SECURITY	SILGAN HLDGS INC	P	01/05/2017	01/30/2017	4,096	3,618	477	N/A	N/A	N/A	477
SECURITY	SILICON LABORATORIES INC	P	02/10/2017	04/25/2017	11,025	11,123	(98)	N/A	N/A	N/A	(98)
SECURITY	SIMON PROPERTY GROUP INC	P	02/11/2016	01/13/2017	35,032	34,469	563	N/A	N/A	N/A	563
SECURITY	SIMON PROPERTY GROUP LP SR UNSER	P	12/19/2016	06/26/2017	44,014	43,712	302	N/A	N/A	N/A	302
SECURITY	SIMPSON MFG INC	P	02/07/2017	11/06/2017	11,771	8,922	2,849	N/A	N/A	N/A	2,849
SECURITY	SIMPSON MFG INC	P	03/09/2017	11/06/2017	12,402	9,159	3,243	N/A	N/A	N/A	3,243
SECURITY	SIW CORP	P	02/10/2017	04/25/2017	3,890	3,885	5	N/A	N/A	N/A	5
SECURITY	SLM CORP	P	01/05/2017	12/14/2017	12,709	12,865	(155)	N/A	N/A	N/A	(155)
SECURITY	SLM CORP	P	01/05/2017	12/15/2017	15,486	15,635	(149)	N/A	N/A	N/A	(149)
SECURITY	SLM CORP	P	01/05/2017	12/18/2017	7,089	7,336	(247)	N/A	N/A	N/A	(247)
SECURITY	SLM CORP	P	01/05/2017	12/19/2017	12,212	12,529	(317)	N/A	N/A	N/A	(317)
SECURITY	SLM CORP	P	01/05/2017	12/26/2017	13,855	14,325	(470)	N/A	N/A	N/A	(470)
SECURITY	SMITH & NEPHEW P L C SPD ADR	P	09/12/2016	05/08/2017	15,698	15,595	104	N/A	N/A	N/A	104
SECURITY	SMITH & NEPHEW P L C SPD ADR	P	09/12/2016	05/22/2017	11,154	10,639	515	N/A	N/A	N/A	515
SECURITY	SMITH A O CORP COMMOM	P	12/18/2015	02/16/2017	32,087	24,399	7,687	N/A	N/A	N/A	7,687
SECURITY	SMITH A O CORP COMMOM	P	02/04/2016	02/16/2017	6,897	4,714	2,183	N/A	N/A	N/A	2,183
SECURITY	SNAP ON INC	P	02/03/2017	02/16/2017	7,203	7,169	33	N/A	N/A	N/A	33
SECURITY	SNAP ON INC	P	12/18/2015	02/16/2017	7,203	7,063	140	N/A	N/A	N/A	140
SECURITY	SNAP ON INC	P	01/07/2016	02/16/2017	6,517	6,292	225	N/A	N/A	N/A	225
SECURITY	SNAP ON INC	P	12/18/2015	02/16/2017	3,944	3,527	417	N/A	N/A	N/A	417
SECURITY	SNAP ON INC	P	02/04/2016	02/16/2017	6,860	5,935	924	N/A	N/A	N/A	924
SECURITY	SOCIETE GENERALE FRANCF SPONSORED ADR	P	12/18/2015	02/23/2017	42,459	44,985	(2,526)	N/A	N/A	N/A	(2,526)
SECURITY	SOCIETE GFNFRALE FRANCF SPONSORED ADR	P	10/18/2016	02/23/2017	10,234	8,734	1,500	N/A	N/A	N/A	1,500
SECURITY	SOUTHERN CO	P	12/12/2016	03/07/2017	9,562	9,297	265	N/A	N/A	N/A	265
SECURITY	SOUTHERN CO	P	12/12/2016	03/13/2017	8,739	8,474	266	N/A	N/A	N/A	266
SECURITY	SOUTHERN CO	P	12/09/2016	03/13/2017	899	857	42	N/A	N/A	N/A	42
SECURITY	SOUTHERN CO	P	12/09/2016	04/04/2017	8,655	8,281	374	N/A	N/A	N/A	374
SECURITY	SOUTHERN CO	P	12/09/2016	04/06/2017	8,834	8,471	363	N/A	N/A	N/A	363
SECURITY	SPECTRUM BRANDS HOLDINGS INC	P	09/07/2016	01/13/2017	10,820	11,942	(1,122)	N/A	N/A	N/A	(1,122)
SECURITY	SPECTRUM BRANDS HOLDINGS INC	P	07/20/2016	01/13/2017	5,651	5,531	119	N/A	N/A	N/A	119
SECURITY	SPECTRUM BRANDS HOLDINGS INC	P	07/13/2016	01/13/2017	1,803	1,757	47	N/A	N/A	N/A	47
SECURITY	SPECTRUM BRANDS HOLDINGS INC	P	07/13/2016	01/13/2017	21,160	20,583	577	N/A	N/A	N/A	577
SECURITY	SPECTRUM BRANDS HOLDINGS INC	P	07/13/2016	01/13/2017	9,498	9,234	264	N/A	N/A	N/A	264
SECURITY	SPFCTRUM BRANDS HOLDINGS INC	P	07/19/2016	01/13/2017	7,574	7,333	242	N/A	N/A	N/A	242
SECURITY	ST JUDE MEDICAL INC	P	09/12/2016	01/05/2017	16,211	15,784	427	N/A	N/A	N/A	427
SECURITY	STANDARD MOTOR PRODUCTS INC	P	02/10/2017	04/25/2017	3,810	3,883	(72)	N/A	N/A	N/A	(72)
SECURITY	STATE STR CORP	P	09/07/2016	01/13/2017	13,019	11,293	1,726	N/A	N/A	N/A	1,726
SECURITY	STATE STR CORP	P	09/01/2016	01/13/2017	17,901	15,400	2,501	N/A	N/A	N/A	2,501
SECURITY	STATE STR CORP	P	08/23/2016	01/13/2017	36,616	31,233	5,383	N/A	N/A	N/A	5,383
SECURITY	STATE STR CORP	P	09/12/2016	07/03/2017	9,983	7,890	2,093	N/A	N/A	N/A	2,093
SECURITY	STATE STREET CORP UNSC	P	05/16/2016	10/20/2017	49,681	49,974	(294)	N/A	N/A	N/A	(294)
SECURITY	STERIS PLC SEDOL BVVRC02	P	10/06/2016	08/22/2017	9,585	7,967	1,619	N/A	N/A	N/A	1,619
SECURITY	SUNTORY BFVERAGE & FOOD-UA ADR SEDOL BF7BYQ4	P	12/18/2015	03/15/2017	51,606	54,705	(3,100)	N/A	N/A	N/A	(3,100)

**Schedule of Gains (Losses) for Tax on Investment Income  
For the Year Ended December 31, 2017**

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(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
SECURITY	SUNTRUST BANKS INC	P	05/23/2016	01/13/2017	57,195	43,729	13,466	N/A	N/A	N/A	13,466
SECURITY	SUPERNUS PHARMACEUTICALS INC	P	02/10/2017	04/25/2017	6,365	5,057	1,308	N/A	N/A	N/A	1,308
SECURITY	SURGERY PARTNERS INC	P	12/18/2015	02/15/2017	4,492	4,599	(107)	N/A	N/A	N/A	(107)
SECURITY	SURGERY PARTNERS INC	P	12/28/2016	02/15/2017	2,076	1,606	470	N/A	N/A	N/A	470
SECURITY	SURGERY PARTNERS INC	P	04/15/2016	02/15/2017	1,378	987	391	N/A	N/A	N/A	391
SECURITY	SVB FINANCIAL GROUP	P	12/18/2015	02/15/2017	13,594	9,406	4,188	N/A	N/A	N/A	4,188
SECURITY	SYNERON MEDICAL LTD SEDOL B01YX45	P	03/29/2017	04/25/2017	1,486	1,426	61	N/A	N/A	N/A	61
SECURITY	SYNERON MEDICAL LTD SEDOL B01YX45	P	03/30/2017	04/25/2017	67	63	3	N/A	N/A	N/A	3
SECURITY	SYNERON MEDICAL LTD SEDOL B01YX45	P	03/28/2017	04/25/2017	4,803	4,522	281	N/A	N/A	N/A	281
SECURITY	SYNGENTA AG SPON ADR	P	12/18/2015	05/18/2017	88,581	71,557	17,024	N/A	N/A	N/A	17,024
SECURITY	SYNOPSIS INC	P	12/18/2015	02/16/2017	26,977	18,569	8,409	N/A	N/A	N/A	8,409
SECURITY	TAILORED BRANDS INC	P	01/05/2017	06/27/2017	3,044	7,300	(4,255)	N/A	N/A	N/A	(4,255)
SECURITY	TAIWAN SEMICONDUCTOR MTG CO ADR	P	12/18/2015	11/07/2017	19,905	10,887	9,018	N/A	N/A	N/A	9,018
SECURITY	TAKE TWO INTERACTIVE SOFTWARE CDT	P	02/10/2017	04/25/2017	6,989	6,570	418	N/A	N/A	N/A	418
SECURITY	TARGET CORP	P	01/09/2017	03/07/2017	6,847	8,468	(1,620)	N/A	N/A	N/A	(1,620)
SECURITY	TARGET CORP	P	01/09/2017	03/08/2017	173	215	(42)	N/A	N/A	N/A	(42)
SECURITY	TARGET CORP	P	01/27/2017	03/08/2017	8,906	9,823	(917)	N/A	N/A	N/A	(917)
SECURITY	TAYLOR MORRISON HOME CORP-A	P	03/28/2017	04/25/2017	3,438	3,351	87	N/A	N/A	N/A	87
SECURITY	TAYLOR MORRISON HOME CORP-A	P	02/10/2017	04/25/2017	4,392	3,722	670	N/A	N/A	N/A	670
SECURITY	TECHNIPFMC LTD	P	01/17/2017	05/09/2017	15,071	17,303	(2,232)	N/A	N/A	N/A	(2,232)
SECURITY	TELEDYNE TECHNOLOGIES INC	P	02/10/2017	04/25/2017	4,125	4,287	(162)	N/A	N/A	N/A	(162)
SECURITY	TELEDYNE TECHNOLOGIES INC	P	01/05/2017	03/13/2017	2,902	2,745	157	N/A	N/A	N/A	157
SECURITY	TELEDYNE TECHNOLOGIES INC	P	01/05/2017	03/24/2017	1,663	1,622	41	N/A	N/A	N/A	41
SECURITY	TELEDYNE TECHNOLOGIES INC	P	01/05/2017	03/27/2017	4,336	4,366	(30)	N/A	N/A	N/A	(30)
SECURITY	TELEDYNE TECHNOLOGIES INC	P	01/05/2017	04/13/2017	2,535	2,495	40	N/A	N/A	N/A	40
SECURITY	TELEDYNE TECHNOLOGIES INC	P	01/05/2017	04/18/2017	2,396	2,370	26	N/A	N/A	N/A	26
SECURITY	TELEDYNE TECHNOLOGIES INC	P	01/05/2017	04/19/2017	2,062	2,121	(59)	N/A	N/A	N/A	(59)
SECURITY	TELEDYNE TECHNOLOGIES INC	P	01/05/2017	04/20/2017	981	998	(18)	N/A	N/A	N/A	(18)
SECURITY	TELEDYNE TECHNOLOGIES INC	P	01/05/2017	04/21/2017	3,962	3,992	(30)	N/A	N/A	N/A	(30)
SECURITY	TELEDYNE TECHNOLOGIES INC	P	01/05/2017	04/24/2017	4,880	4,865	15	N/A	N/A	N/A	15
SECURITY	TELEDYNE TECHNOLOGIES INC	P	01/05/2017	04/27/2017	260	250	10	N/A	N/A	N/A	10
SECURITY	TELEDYNE TECHNOLOGIES INC	P	12/18/2015	04/27/2017	6,748	4,579	2,169	N/A	N/A	N/A	2,169
SECURITY	TENARIS SA ADR	P	05/25/2016	02/14/2017	12,874	9,934	2,940	N/A	N/A	N/A	2,940
SECURITY	TENCENT HOLDINGS LTD UNSPON ADR	P	09/13/2017	11/13/2017	130,837	112,609	18,227	N/A	N/A	N/A	18,227
SECURITY	TENCENT HOLDINGS LTD UNSPON ADR	P	11/29/2016	07/12/2017	3,785	2,779	1,005	N/A	N/A	N/A	1,005
SECURITY	TENCENT HOLDINGS LTD UNSPON ADR	P	12/18/2015	07/12/2017	20,300	11,540	8,759	N/A	N/A	N/A	8,759
SECURITY	TENNANT CO	P	12/18/2015	02/15/2017	13,349	10,771	2,579	N/A	N/A	N/A	2,579
SECURITY	TENNANT CO	P	06/14/2016	02/15/2017	1,625	1,233	391	N/A	N/A	N/A	391
SECURITY	TENNECO AUTOMOTIVE INC	P	02/10/2017	04/25/2017	6,602	7,295	(692)	N/A	N/A	N/A	(692)
SECURITY	TETRA TFCH INC NEW	P	01/05/2017	05/30/2017	5,014	4,804	210	N/A	N/A	N/A	210
SECURITY	TETRA TFCH INC NEW	P	01/05/2017	06/01/2017	4,532	4,328	204	N/A	N/A	N/A	204
SECURITY	TETRA TFCH INC NEW	P	01/05/2017	06/05/2017	2,865	2,727	138	N/A	N/A	N/A	138
SECURITY	TETRA TFCH INC NEW	P	01/05/2017	06/07/2017	4,546	4,198	348	N/A	N/A	N/A	348
SECURITY	TETRA TFCH INC NEW	P	01/05/2017	04/18/2017	3,905	4,068	(163)	N/A	N/A	N/A	(163)
SECURITY	TETRA TECH INC NEW	P	01/05/2017	06/15/2017	5,489	5,020	469	N/A	N/A	N/A	469
SECURITY	TETRA TFCH INC NEW	P	01/05/2017	07/11/2017	4,991	4,761	230	N/A	N/A	N/A	230
SECURITY	TETRA TECH INC NEW	P	01/05/2017	07/13/2017	2,546	2,424	123	N/A	N/A	N/A	123
SECURITY	TETRA TFCH INC NEW	P	01/05/2017	07/20/2017	1,055	995	60	N/A	N/A	N/A	60
SECURITY	TETRA TECHNOLOGIES INC DEL	P	12/18/2015	02/15/2017	3,129	4,988	(1,859)	N/A	N/A	N/A	(1,859)
SECURITY	TETRA TECHNOLOGIES INC DEL	P	08/24/2016	02/15/2017	502	651	(150)	N/A	N/A	N/A	(150)
SECURITY	TEVA PHARM FIN IV BV ISIN US88166JAA16 SEDOL B41H706	P	11/10/2015	11/09/2017	23,889	25,089	(1,201)	N/A	N/A	N/A	(1,201)
SECURITY	TEVA PHARM FIN IV BV ISIN US88166JAA16 SEDOL B41H706	P	11/10/2015	11/09/2017	52,555	55,173	(2,618)	N/A	N/A	N/A	(2,618)
SECURITY	TEVA PHARM FIN IV BV ISIN US88166JAA16 SEDOL B41H706	P	11/10/2015	11/09/2017	9,556	10,017	(462)	N/A	N/A	N/A	(462)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
SECURITY	TEVA PHARMACEUT FIN BV COGT	P	03/07/2016	07/03/2017	59,828	57,946	1,882	N/A	N/A	N/A	1,882
SECURITY	TEVA PHARMACEUTICALS NF SEDOL	P	07/18/2016	06/02/2017	24,809	24,998	(189)	N/A	N/A	N/A	(189)
SECURITY	TEVA PHARMACEUTICALS NF SEDOL	P	09/14/2016	06/02/2017	9,924	9,988	(64)	N/A	N/A	N/A	(64)
SECURITY	TEVA PHARMACEUTICALS NF SEDOL	P	09/19/2017	11/09/2017	8,927	9,483	(556)	N/A	N/A	N/A	(556)
SECURITY	TEVA PHARMACEUTICALS NF SEDOL	P	08/07/2017	11/09/2017	53,559	56,584	(3,025)	N/A	N/A	N/A	(3,025)
SECURITY	TEVA PHARMACEUTICALS NF SEDOL	P	07/18/2016	11/09/2017	37,955	44,880	(6,925)	N/A	N/A	N/A	(6,925)
SECURITY	TEVA PHARMACEUTICALS NF SEDOL	P	01/27/2017	11/09/2017	37,955	41,066	(3,110)	N/A	N/A	N/A	(3,110)
SECURITY	TEXAS INSTRUMENTS INC	P	12/18/2015	02/17/2017	22,608	16,527	6,081	N/A	N/A	N/A	6,081
SECURITY	TEXAS INSTRUMENTS INC	P	09/07/2016	01/13/2017	9,685	9,023	662	N/A	N/A	N/A	662
SECURITY	TEXAS INSTRUMENTS INC	P	05/04/2016	01/13/2017	37,994	28,864	9,131	N/A	N/A	N/A	9,131
SECURITY	TEXAS INSTRUMENTS INC	P	09/01/2016	02/08/2017	9,912	9,047	866	N/A	N/A	N/A	866
SECURITY	TEXAS INSTRUMENTS INC	P	12/18/2015	02/08/2017	6,862	4,958	1,904	N/A	N/A	N/A	1,904
SECURITY	THERMO FLCTRON CORP	P	12/18/2015	02/17/2017	24,995	21,727	3,268	N/A	N/A	N/A	3,268
SECURITY	THERMO ELECTRON CORP	P	07/12/2016	01/13/2017	2,360	2,360	0	N/A	N/A	N/A	0
SECURITY	THERMO FLCTRON CORP	P	07/12/2016	01/13/2017	37,467	37,467	0	N/A	N/A	N/A	0
SECURITY	THERMO ELCTRON CORP	P	09/07/2016	01/13/2017	8,851	8,851	0	N/A	N/A	N/A	0
SECURITY	THERMO FLECTRON CORP	P	12/18/2015	02/08/2017	16,568	14,937	1,630	N/A	N/A	N/A	1,630
SECURITY	THOMSON RFUTERS CORP SEDOL	P	10/14/2015	02/23/2017	10,000	9,992	8	N/A	N/A	N/A	8
SECURITY	THOMSON RFUTERS CORP SEDOL	P	09/22/2014	03/13/2017	25,009	24,957	52	N/A	N/A	N/A	52
SECURITY	THOMSON RFUTERS CORP SEDOL	P	09/28/2016	09/29/2017	25,000	25,075	(75)	N/A	N/A	N/A	(75)
SECURITY	THOMSON RFUTERS CORP SEDOL	P	09/28/2016	09/29/2017	75,000	75,225	(225)	N/A	N/A	N/A	(225)
SECURITY	THOR INDUSTRIES INC	P	02/10/2017	04/25/2017	6,315	7,535	(1,221)	N/A	N/A	N/A	(1,221)
SECURITY	TIFFANY & CO NEW	P	02/13/2017	06/27/2017	15,193	13,651	1,543	N/A	N/A	N/A	1,543
SECURITY	TIME WARNER INC	P	09/16/2010	10/19/2017	3,004,795	892,812	2,111,984	N/A	N/A	N/A	2,111,984
SECURITY	TIME WARNER INC	P	09/27/2016	01/13/2017	46,031	38,106	7,926	N/A	N/A	N/A	7,926
SECURITY	TJX COMPANIES INC NEW	P	06/06/2016	05/30/2017	33,034	33,777	(743)	N/A	N/A	N/A	(743)
SECURITY	TJX COMPANIES INC NEW	P	01/19/2017	05/30/2017	23,637	24,151	(514)	N/A	N/A	N/A	(514)
SECURITY	TJX COMPANIES INC NEW	P	06/06/2016	02/21/2017	28,269	27,519	750	N/A	N/A	N/A	750
SECURITY	TJX COMPANIES INC NEW	P	01/19/2017	02/21/2017	20,227	19,676	551	N/A	N/A	N/A	551
SECURITY	TORONTO-DOMINION BANK SUB CALL 09/15/26 @ 100 00	P	09/08/2016	03/08/2017	49,162	49,913	(751)	N/A	N/A	N/A	(751)
SECURITY	TOTAL FINA S A ADR	P	06/30/2017	09/26/2017	118	109	9	N/A	N/A	N/A	9
SECURITY	TOTAL FINA S A ADR	P	12/18/2015	09/26/2017	11,256	9,217	2,039	N/A	N/A	N/A	2,039
SECURITY	TOTAL FINA S A ADR	P	07/01/2016	09/26/2017	461	366	96	N/A	N/A	N/A	96
SECURITY	TOTAL FINA S A ADR	P	04/19/2016	09/26/2017	482	365	117	N/A	N/A	N/A	117
SECURITY	TOTAL FINA S A ADR	P	04/14/2016	01/13/2017	11,231	10,655	576	N/A	N/A	N/A	576
SECURITY	TOTAL FINA S A ADR	P	12/18/2015	01/13/2017	32,161	27,953	4,208	N/A	N/A	N/A	4,208
SECURITY	TOTAL FINA S A ADR	P	02/23/2016	01/13/2017	16,336	14,081	2,255	N/A	N/A	N/A	2,255
SECURITY	TOTAL FINA S A ADR	P	02/12/2016	01/13/2017	16,336	13,729	2,607	N/A	N/A	N/A	2,607
SECURITY	TOTAL FINA S A ADR	P	10/18/2016	02/23/2017	21,063	20,416	647	N/A	N/A	N/A	647
SECURITY	TOTAL FINA S A ADR	P	12/18/2015	02/23/2017	9,127	8,158	969	N/A	N/A	N/A	969
SECURITY	TOTAL FINA S A ADR	P	12/18/2015	04/25/2017	16	14	2	N/A	N/A	N/A	2
SECURITY	TOTAL FINA S A ADR	P	04/17/2017	04/26/2017	214	205	10	N/A	N/A	N/A	10
SECURITY	TOTAL FINA S A ADR	P	12/18/2015	04/26/2017	11,215	10,028	1,187	N/A	N/A	N/A	1,187
SECURITY	TOTAL FINA S A ADR	P	03/11/2016	07/12/2017	20,720	20,357	363	N/A	N/A	N/A	363
SECURITY	TOTAL FINA S A ADR	P	03/14/2016	07/12/2017	25,539	24,887	652	N/A	N/A	N/A	652
SECURITY	TOTAL FINA S A ADR	P	03/14/2016	07/12/2017	1,935	1,878	57	N/A	N/A	N/A	57
SECURITY	TOTAL FINA S A ADR	P	03/24/2016	07/12/2017	17,903	16,516	1,387	N/A	N/A	N/A	1,387
SECURITY	TOTAL FINA S A ADR	P	04/01/2016	07/12/2017	12,580	11,453	1,128	N/A	N/A	N/A	1,128
SECURITY	TOTAL FINA S A ADR	P	12/18/2015	07/11/2017	9	8	1	N/A	N/A	N/A	1
SECURITY	TOYOTA AUTO RECEIVABLES OWNER SERIES 2016 A CLASS A3	P	08/02/2016	05/31/2017	34,928	35,089	(161)	N/A	N/A	N/A	(161)
SECURITY	TOYOTA AUTO RECEIVABLES OWNER SERIES 2016 A CLASS A3	P	04/07/2016	05/31/2017	104,783	105,094	(312)	N/A	N/A	N/A	(312)
SECURITY	TOYOTA AUTO RECEIVABLES OWNER SERIES 2016 B CLASS A3	P	05/02/2016	12/15/2017	2,517	2,517	0	N/A	N/A	N/A	0
SECURITY	TOYOTA MOTOR CREDIT CORP SER MTN SR UNSECD	P	06/01/2015	04/17/2017	114,985	115,466	(481)	N/A	N/A	N/A	(481)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired	Date	Date Sold/	Gross Sales	Cost or	Fair Market				Losses
		P=Purchased	Acquired	Matured	Price Less	Other Basis	Value as of		Adjusted	Excess of	from
		D=Donated			Expense of	and Expense	December	Cost Basis	(j) over (k)	(l) over (l)	column (j) and gains
					Sale	of Sale	31, 1969				(excess (l)
SECURITY	TOYOTA MTR CREDIT CORP SER MTN SR UNSEC	P	08/14/2014	05/16/2017	88,685	88,968	(283)	N/A	N/A	N/A	(283)
SECURITY	TRACTOR SUPPLY CO	P	11/18/2016	05/30/2017	31,707	43,305	(11,598)	N/A	N/A	N/A	(11,598)
SECURITY	TRACTOR SUPPLY CO	P	03/08/2017	05/30/2017	15,800	21,452	(5,652)	N/A	N/A	N/A	(5,652)
SECURITY	TRACTOR SUPPLY CO	P	04/11/2017	05/30/2017	21,049	27,670	(6,621)	N/A	N/A	N/A	(6,621)
SECURITY	TRACTOR SUPPLY CO	P	11/18/2016	02/21/2017	35,480	35,478	2	N/A	N/A	N/A	2
SECURITY	TRANSCANADA CORP (HOLDING CO)	P	10/10/2016	01/13/2017	37,098	38,440	(1,343)	N/A	N/A	N/A	(1,343)
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	12/18/2015	02/16/2017	1,439	1,356	83	N/A	N/A	N/A	83
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	09/06/2016	05/30/2017	35,563	43,229	(7,666)	N/A	N/A	N/A	(7,666)
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	09/23/2016	05/30/2017	9,990	11,199	(1,209)	N/A	N/A	N/A	(1,209)
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	12/07/2016	05/30/2017	11,740	10,740	1,000	N/A	N/A	N/A	1,000
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	09/06/2016	02/21/2017	31,568	33,844	(2,276)	N/A	N/A	N/A	(2,276)
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	09/23/2016	02/21/2017	8,868	9,166	(298)	N/A	N/A	N/A	(298)
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	12/07/2016	02/21/2017	10,422	8,790	1,631	N/A	N/A	N/A	1,631
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	10/12/2016	08/09/2017	1,537	1,848	(311)	N/A	N/A	N/A	(311)
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	10/05/2016	08/09/2017	732	875	(143)	N/A	N/A	N/A	(143)
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	09/06/2016	08/09/2017	7,540	8,825	(1,284)	N/A	N/A	N/A	(1,284)
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	09/06/2016	08/09/2017	3,514	4,101	(587)	N/A	N/A	N/A	(587)
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	12/18/2015	08/09/2017	5,344	5,821	(476)	N/A	N/A	N/A	(476)
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	05/05/2017	08/09/2017	7,614	8,089	(475)	N/A	N/A	N/A	(475)
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	01/22/2016	08/09/2017	1,684	1,718	(34)	N/A	N/A	N/A	(34)
SECURITY	TREEHOUSE FOODS INC WHEN ISS	P	01/05/2017	08/09/2017	21,377	21,377	(0)	N/A	N/A	N/A	(0)
SECURITY	TREX COMPANY INC	P	12/18/2015	02/15/2017	17,854	10,404	7,450	N/A	N/A	N/A	7,450
SECURITY	TREX COMPANY INC	P	12/29/2015	02/15/2017	2,240	1,262	979	N/A	N/A	N/A	979
SECURITY	TRIMBLE NAVIGATION LTD	P	12/18/2015	02/16/2017	26,610	18,270	8,340	N/A	N/A	N/A	8,340
SECURITY	TRINET GROUP INC	P	01/05/2017	02/07/2017	5,179	5,501	(322)	N/A	N/A	N/A	(322)
SECURITY	TRINET GROUP INC	P	01/05/2017	02/08/2017	5,175	5,424	(248)	N/A	N/A	N/A	(248)
SECURITY	TRINET GROUP INC	P	01/05/2017	03/21/2017	8,068	7,006	1,061	N/A	N/A	N/A	1,061
SECURITY	TRINET GROUP INC	P	01/05/2017	03/24/2017	3,197	2,880	316	N/A	N/A	N/A	316
SECURITY	TRINET GROUP INC	P	01/05/2017	03/27/2017	6,291	5,709	582	N/A	N/A	N/A	582
SECURITY	TRINET GROUP INC	P	01/05/2017	03/28/2017	1,814	1,661	153	N/A	N/A	N/A	153
SECURITY	TRINET GROUP INC	P	01/05/2017	03/30/2017	1,476	1,375	101	N/A	N/A	N/A	101
SECURITY	TRINET GROUP INC	P	01/05/2017	03/31/2017	3,164	2,906	258	N/A	N/A	N/A	258
SECURITY	TRINET GROUP INC	P	01/05/2017	04/18/2017	2,160	1,972	188	N/A	N/A	N/A	188
SECURITY	TRINET GROUP INC	P	01/05/2017	04/19/2017	946	882	64	N/A	N/A	N/A	64
SECURITY	TRINET GROUP INC	P	01/05/2017	04/20/2017	3,361	3,140	221	N/A	N/A	N/A	221
SECURITY	TRINET GROUP INC	P	01/05/2017	04/21/2017	2,183	2,050	133	N/A	N/A	N/A	133
SECURITY	TRINET GROUP INC	P	12/18/2015	04/21/2017	1,989	1,271	719	N/A	N/A	N/A	719
SECURITY	TRINET GROUP INC	P	12/18/2015	04/24/2017	8,260	5,242	3,018	N/A	N/A	N/A	3,018
SECURITY	TRISURA GROUP LTD-WI EXCH 12/21/17	P	02/13/2017	06/27/2017	1	1	0	N/A	N/A	N/A	0
SECURITY	TRISURA GROUP LTD-WI EXCH 12/21/17	P	02/13/2017	07/13/2017	205	170	35	N/A	N/A	N/A	35
SECURITY	TYLER TECHNOLOGIES INC	P	12/18/2015	02/16/2017	13,100	14,951	(1,851)	N/A	N/A	N/A	(1,851)
SECURITY	TYLER TECHNOLOGIES INC	P	10/12/2016	02/16/2017	3,587	3,901	(314)	N/A	N/A	N/A	(314)
SECURITY	TYLER TECHNOLOGIES INC	P	01/15/2016	02/16/2017	3,743	3,799	(56)	N/A	N/A	N/A	(56)
SECURITY	TYLER TECHNOLOGIES INC	P	01/28/2016	02/16/2017	4,679	4,702	(23)	N/A	N/A	N/A	(23)
SECURITY	TYLER TECHNOLOGIES INC	P	03/02/2016	02/16/2017	4,055	3,258	797	N/A	N/A	N/A	797
SECURITY	TYSON FOODS INC CALL 03/02/2027 UNSC	P	05/23/2017	07/17/2017	50,817	49,917	901	N/A	N/A	N/A	901
SECURITY	TYSON FOODS INC CLASS A	P	05/17/2016	02/17/2017	18,225	18,739	(514)	N/A	N/A	N/A	(514)
SECURITY	TYSON FOODS INC CLASS A	P	09/07/2016	01/13/2017	6,828	8,271	(1,443)	N/A	N/A	N/A	(1,443)
SECURITY	TYSON FOODS INC CLASS A	P	09/14/2016	01/13/2017	9,310	10,996	(1,685)	N/A	N/A	N/A	(1,685)
SECURITY	TYSON FOODS INC CLASS A	P	02/26/2016	01/13/2017	26,690	28,208	(1,518)	N/A	N/A	N/A	(1,518)
SECURITY	TYSON FOODS INC CLASS A	P	10/05/2016	02/08/2017	10,525	11,790	(1,266)	N/A	N/A	N/A	(1,266)
SECURITY	TYSON FOODS INC CLASS A	P	05/17/2016	02/08/2017	2,631	2,677	(46)	N/A	N/A	N/A	(46)
SECURITY	ULTA BEAUTY INC	P	10/13/2016	02/16/2017	16,129	15,727	401	N/A	N/A	N/A	401

**Schedule of Gains (Losses) for Tax on Investment Income  
For the Year Ended December 31, 2017**

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(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
SECURITY	ULTA BEAUTY INC	P	10/26/2016	02/16/2017	5,914	5,436	478	N/A	N/A	N/A	478
SECURITY	ULTIMATE SOFTWARE GROUP INC	P	10/12/2016	02/16/2017	3,484	3,634	(151)	N/A	N/A	N/A	(151)
SECURITY	ULTIMATE SOFTWARE GROUP INC	P	12/18/2015	02/16/2017	26,901	27,548	(647)	N/A	N/A	N/A	(647)
SECURITY	UNILEVER PLC W/ SPONSORED ADR	P	12/18/2015	05/15/2017	16,263	13,064	3,199	N/A	N/A	N/A	3,199
SECURITY	UNILEVER PLC W/ SPONSORED ADR	P	12/18/2015	03/30/2017	17,862	14,966	2,895	N/A	N/A	N/A	2,895
SECURITY	UNILEVER PLC W/ SPONSORED ADR	P	12/18/2015	04/07/2017	17,987	15,473	2,513	N/A	N/A	N/A	2,513
SECURITY	UNILEVER PLC W/ SPONSORED ADR	P	12/18/2015	04/21/2017	16,459	13,740	2,718	N/A	N/A	N/A	2,718
SECURITY	UNILEVER PLC W/ SPONSORED ADR	P	12/18/2015	07/06/2017	17,612	13,782	3,830	N/A	N/A	N/A	3,830
SECURITY	UNILEVER PLC W/ SPONSORED ADR	P	12/18/2015	07/17/2017	16,842	12,979	3,863	N/A	N/A	N/A	3,863
SECURITY	UNILEVER PLC W/ SPONSORED ADR	P	12/18/2015	07/31/2017	17,221	12,810	4,411	N/A	N/A	N/A	4,411
SECURITY	UNILEVER PLC W/ SPONSORED ADR	P	12/18/2015	08/21/2017	9,326	6,849	2,477	N/A	N/A	N/A	2,477
SECURITY	UNITED OVERSEAS BK LTD SPONSORED ADR	P	12/18/2015	06/26/2017	26	21	5	N/A	N/A	N/A	5
SECURITY	UNITED PARCEL SERVICE CL B	P	12/22/2003	03/10/2017	348,990	245,025	103,965	N/A	N/A	N/A	103,965
SECURITY	UNITED PARCEL SERVICE CL B	P	05/21/2010	03/10/2017	3,066,877	1,810,920	1,255,958	N/A	N/A	N/A	1,255,958
SECURITY	UNITED PARCEL SERVICE CL B	P	11/21/2008	03/10/2017	3,193,783	1,554,935	1,638,848	N/A	N/A	N/A	1,638,848
SECURITY	UNITEDHEALTH GROUP INC	P	10/28/2016	02/17/2017	30,840	27,010	3,830	N/A	N/A	N/A	3,830
SECURITY	UNITEDHEALTH GROUP INC	P	11/28/2016	01/13/2017	40,407	37,879	2,528	N/A	N/A	N/A	2,528
SECURITY	UNITEDHEALTH GROUP INC	P	01/25/2017	02/08/2017	11,314	11,332	(18)	N/A	N/A	N/A	(18)
SECURITY	UNITEDHEALTH GROUP INC	P	10/26/2016	02/08/2017	11,314	9,975	1,339	N/A	N/A	N/A	1,339
SECURITY	UNITIL CORPORATION	P	02/10/2017	04/25/2017	4,216	4,117	100	N/A	N/A	N/A	100
SECURITY	US ECOLOGY INC	P	08/04/2016	02/15/2017	1,492	1,259	233	N/A	N/A	N/A	233
SECURITY	US ECOLOGY INC	P	12/18/2015	02/15/2017	12,206	8,289	3,917	N/A	N/A	N/A	3,917
SECURITY	US SILICA HOLDINGS INC	P	02/10/2017	03/31/2017	3,615	4,506	(891)	N/A	N/A	N/A	(891)
SECURITY	USA TREASURY BILLS DTD 03/30/2017 DUE 09/28/2017	P	12/31/2000	09/28/2017	9,476,154	9,476,154	0	N/A	N/A	N/A	0
SECURITY	USA TREASURY BILLS DTD 06/01/2017 DUE 11/30/2017	P	12/31/2000	11/30/2017	10,950,451	10,950,451	0	N/A	N/A	N/A	0
SECURITY	USA TREASURY BILLS DTD 12/01/2016 DUE 06/01/2017	P	12/31/2000	06/01/2017	8,695,121	8,695,121	0	N/A	N/A	N/A	0
SECURITY	USA TREASURY BILLS DTD 12/15/2016 DUE 06/15/2017	P	12/31/2000	06/15/2017	20,983,585	20,983,585	0	N/A	N/A	N/A	0
SECURITY	USA TREASURY NOTE 01 625% DUE 07/31/2019	P	06/27/2016	02/27/2017	55,367	56,528	(1,160)	N/A	N/A	N/A	(1,160)
SECURITY	USA TREASURY NOTE 01 625% DUE 07/31/2019	P	06/27/2016	03/06/2017	35,245	35,972	(727)	N/A	N/A	N/A	(727)
SECURITY	USA TREASURY NOTE 01 625% DUE 07/31/2019	P	06/27/2016	05/24/2017	166,096	169,583	(3,487)	N/A	N/A	N/A	(3,487)
SECURITY	USA TREASURY NOTE 01 625% DUE 07/31/2019	P	06/27/2016	09/19/2017	55,299	56,528	(1,229)	N/A	N/A	N/A	(1,229)
SECURITY	USA TREASURY NOTE 01 625% DUE 07/31/2019	P	06/27/2016	11/21/2017	49,961	51,389	(1,428)	N/A	N/A	N/A	(1,428)
SECURITY	USA TREASURY NOTE 01 625% DUE 07/31/2019	P	06/27/2016	11/24/2017	49,896	51,389	(1,492)	N/A	N/A	N/A	(1,492)
SECURITY	USA TREASURY NOTE 01 625% DUE 07/31/2019	P	06/27/2016	08/29/2017	110,597	113,055	(2,458)	N/A	N/A	N/A	(2,458)
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	06/15/2017	10/02/2017	35,122	35,171	(49)	N/A	N/A	N/A	(49)
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	06/30/2017	10/02/2017	75,261	75,340	(79)	N/A	N/A	N/A	(79)
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	09/20/2017	10/02/2017	215,747	215,924	(176)	N/A	N/A	N/A	(176)
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	08/30/2017	10/04/2017	30,075	30,183	(108)	N/A	N/A	N/A	(108)
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	09/20/2017	10/30/2017	80,009	80,344	(334)	N/A	N/A	N/A	(334)
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	09/20/2017	11/01/2017	30,004	30,129	(125)	N/A	N/A	N/A	(125)
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	10/26/2017	11/01/2017	70,008	69,967	41	N/A	N/A	N/A	41
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	03/03/2017	03/27/2017	45,193	45,046	148	N/A	N/A	N/A	148
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	06/05/2015	03/27/2017	296,268	294,424	1,844	N/A	N/A	N/A	1,844
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	02/27/2017	03/28/2017	45,183	45,239	(56)	N/A	N/A	N/A	(56)
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	06/05/2015	03/30/2017	115,485	114,775	710	N/A	N/A	N/A	710
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	06/05/2015	04/03/2017	75,308	74,854	454	N/A	N/A	N/A	454
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	04/11/2017	05/02/2017	55,342	55,322	19	N/A	N/A	N/A	19
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	04/11/2017	07/12/2017	60,178	60,338	(159)	N/A	N/A	N/A	(159)
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	04/11/2017	06/15/2017	25,121	25,141	(20)	N/A	N/A	N/A	(20)
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	04/11/2017	06/15/2017	35,170	35,205	(36)	N/A	N/A	N/A	(36)
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	06/15/2017	08/23/2017	115,580	115,562	18	N/A	N/A	N/A	18
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	07/27/2017	08/23/2017	115,580	115,566	13	N/A	N/A	N/A	13
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	08/11/2017	08/23/2017	90,454	90,577	(123)	N/A	N/A	N/A	(123)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
SECURITY	USA TREASURY NOTE 01 625% DUE 12/31/2019	P	10/26/2017	12/13/2017	9,959	9,995	(37)	N/A	N/A	N/A	(37)
SECURITY	USA TRFASURY NOTE 01 625% DUE 12/31/2019	P	10/26/2017	12/13/2017	9,959	9,995	(36)	N/A	N/A	N/A	(36)
SECURITY	USA TRFASURY NOTE 04 500% DUE 02/15/2036	P	01/10/2017	08/07/2017	19,389	19,194	196	N/A	N/A	N/A	196
SECURITY	USA TRFASURY NOTE 04 500% DUE 02/15/2036	P	01/10/2017	08/11/2017	32,229	31,989	240	N/A	N/A	N/A	240
SECURITY	USA TRFASURY NOTE 04 500% DUE 02/15/2036	P	02/17/2017	08/11/2017	19,338	19,072	266	N/A	N/A	N/A	266
SECURITY	USA TREASURY NOTE 04 500% DUE 02/15/2036	P	03/17/2017	08/11/2017	12,892	12,515	377	N/A	N/A	N/A	377
SECURITY	USA TRFASURY NOTE 04 500% DUE 02/15/2036	P	11/01/2016	07/24/2017	77,039	81,345	(4,305)	N/A	N/A	N/A	(4,305)
SECURITY	USA TRFASURY NOTE 04 500% DUE 02/15/2036	P	10/18/2017	11/09/2017	12,962	12,871	91	N/A	N/A	N/A	91
SECURITY	USA TRFASURY NOTE 04 500% DUE 02/15/2036	P	03/17/2017	11/09/2017	32,405	31,288	1,117	N/A	N/A	N/A	1,117
SECURITY	USA TREASURY NOTE 04 500% DUE 02/15/2036	P	01/10/2017	08/03/2017	38,361	38,387	(26)	N/A	N/A	N/A	(26)
SECURITY	USA TRFASURY NOTE 04 500% DUE 02/15/2036	P	06/02/2017	08/03/2017	38,361	39,093	(731)	N/A	N/A	N/A	(731)
SECURITY	USA TREASURY NOTE 04 500% DUE 02/15/2036	P	11/01/2016	08/03/2017	6,394	6,779	(385)	N/A	N/A	N/A	(385)
SECURITY	USA TRFASURY NOTE 04 500% DUE 02/15/2036	P	12/04/2017	12/15/2017	19,422	19,358	64	N/A	N/A	N/A	64
SECURITY	USA TRFASURY NOTE 04 500% DUE 02/15/2036	P	12/04/2017	12/15/2017	25,896	25,801	95	N/A	N/A	N/A	95
SECURITY	USA TRFASURY NOTE 04 500% DUE 02/15/2036	P	03/17/2017	12/15/2017	51,792	50,061	1,731	N/A	N/A	N/A	1,731
SECURITY	USA TRFASURY NOTES 00 750% DUE 02/15/2019	P	09/28/2016	02/21/2017	103,991	104,877	(886)	N/A	N/A	N/A	(886)
SECURITY	USA TRFASURY NOTES 00 750% DUE 02/15/2019	P	09/28/2016	03/21/2017	54,403	54,936	(533)	N/A	N/A	N/A	(533)
SECURITY	USA TRFASURY NOTES 00 750% DUE 02/15/2019	P	09/28/2016	03/27/2017	34,666	34,959	(293)	N/A	N/A	N/A	(293)
SECURITY	USA TRFASURY NOTES 00 750% DUE 02/15/2019	P	03/11/2016	08/31/2017	89,304	88,980	323	N/A	N/A	N/A	323
SECURITY	USA TRFASURY NOTES 00 750% DUE 02/15/2019	P	03/24/2016	08/31/2017	34,729	34,731	(1)	N/A	N/A	N/A	(1)
SECURITY	USA TRFASURY NOTES 00 750% DUE 02/15/2019	P	05/25/2016	08/31/2017	133,956	133,977	(21)	N/A	N/A	N/A	(21)
SECURITY	USA TRFASURY NOTES 00 750% DUE 02/15/2019	P	03/30/2016	08/31/2017	79,381	79,594	(213)	N/A	N/A	N/A	(213)
SECURITY	USA TRFASURY NOTES 00 750% DUE 02/15/2019	P	09/28/2016	08/31/2017	54,575	54,936	(361)	N/A	N/A	N/A	(361)
SECURITY	USA TRFASURY NOTES 00 875% DUE 04/15/2019	P	05/25/2016	11/27/2017	59,330	59,665	(335)	N/A	N/A	N/A	(335)
SECURITY	USA TRFASURY NOTES 00 875% DUE 04/15/2019	P	05/25/2016	11/30/2017	113,675	114,358	(683)	N/A	N/A	N/A	(683)
SECURITY	USA TRFASURY NOTES 00 875% DUE 04/15/2019	P	04/27/2017	11/30/2017	113,675	114,138	(463)	N/A	N/A	N/A	(463)
SECURITY	USA TRFASURY NOTES 00 875% DUE 04/15/2019	P	07/28/2016	03/28/2017	29,738	30,057	(320)	N/A	N/A	N/A	(320)
SECURITY	USA TRFASURY NOTES 00 875% DUE 04/15/2019	P	09/28/2016	03/28/2017	69,388	70,088	(700)	N/A	N/A	N/A	(700)
SECURITY	USA TRFASURY NOTES 00 875% DUE 04/15/2019	P	09/28/2016	05/09/2017	49,588	50,063	(475)	N/A	N/A	N/A	(475)
SECURITY	USA TREASURY NOTES 00 875% DUE 04/15/2019	P	05/25/2016	05/09/2017	104,135	104,413	(279)	N/A	N/A	N/A	(279)
SECURITY	USA TRFASURY NOTES 00 875% DUE 08/15/2017	P	02/28/2017	03/10/2017	305,012	305,274	(262)	N/A	N/A	N/A	(262)
SECURITY	USA TREASURY NOTES 00 875% DUE 11/15/2017	P	02/27/2017	03/10/2017	389,680	390,350	(670)	N/A	N/A	N/A	(670)
SECURITY	USA TREASURY NOTES 01 000% DUE 05/31/2018	P	12/30/2015	01/31/2017	100,027	99,402	625	N/A	N/A	N/A	625
SECURITY	USA TRFASURY NOTES 01 000% DUE 06/30/2019	P	10/27/2016	01/19/2017	168,552	169,987	(1,434)	N/A	N/A	N/A	(1,434)
SECURITY	USA TREASURY NOTES 01 000% DUE 06/30/2019	P	10/27/2016	03/20/2017	232,861	234,982	(2,121)	N/A	N/A	N/A	(2,121)
SECURITY	USA TRFASURY NOTES 01 000% DUE 06/30/2019	P	11/29/2016	03/20/2017	34,681	34,777	(96)	N/A	N/A	N/A	(96)
SECURITY	USA TRFASURY NOTES 01 000% DUE 06/30/2019	P	12/29/2016	03/24/2017	29,743	29,755	(12)	N/A	N/A	N/A	(12)
SECURITY	USA TREASURY NOTES 01 000% DUE 06/30/2019	P	11/29/2016	03/24/2017	74,358	74,522	(164)	N/A	N/A	N/A	(164)
SECURITY	USA TREASURY NOTES 01 000% DUE 06/30/2019	P	12/29/2016	03/29/2017	49,617	49,592	25	N/A	N/A	N/A	25
SECURITY	USA TRFASURY NOTES 01 000% DUE 09/30/2019	P	09/28/2016	08/23/2017	168,725	170,664	(1,939)	N/A	N/A	N/A	(1,939)
SECURITY	USA TREASURY NOTES 01 000% DUE 09/30/2019	P	09/28/2016	12/13/2017	73,922	75,293	(1,371)	N/A	N/A	N/A	(1,371)
SECURITY	USA TREASURY NOTES 01 125% DUE 01/15/2019	P	07/13/2016	01/31/2017	69,899	70,670	(771)	N/A	N/A	N/A	(771)
SECURITY	USA TREASURY NOTES 01 125% DUE 03/31/2020	P	04/11/2017	06/26/2017	69,346	69,284	63	N/A	N/A	N/A	63
SECURITY	USA TREASURY NOTES 01 125% DUE 03/31/2020	P	08/30/2017	10/17/2017	89,026	89,423	(397)	N/A	N/A	N/A	(397)
SECURITY	USA TRFASURY NOTES 01 125% DUE 03/31/2020	P	08/30/2017	10/18/2017	24,718	24,840	(122)	N/A	N/A	N/A	(122)
SECURITY	USA TRFASURY NOTES 01 125% DUE 03/31/2020	P	06/28/2017	10/18/2017	113,702	113,913	(211)	N/A	N/A	N/A	(211)
SECURITY	USA TRFASURY NOTES 01 125% DUE 03/31/2020	P	06/28/2017	08/22/2017	74,490	74,291	199	N/A	N/A	N/A	199
SECURITY	USA TREASURY NOTES 01 125% DUE 03/31/2020	P	06/30/2017	08/22/2017	24,830	24,767	63	N/A	N/A	N/A	63
SECURITY	USA TREASURY NOTES 01 125% DUE 03/31/2020	P	06/26/2017	08/22/2017	74,490	74,332	158	N/A	N/A	N/A	158
SECURITY	USA TRFASURY NOTES 01 125% DUE 10/31/2019	P	11/28/2016	05/17/2017	39,883	39,903	(20)	N/A	N/A	N/A	(20)
SECURITY	USA TRFASURY NOTES 01 125% DUE 10/31/2019	P	11/28/2016	10/23/2017	64,563	64,843	(279)	N/A	N/A	N/A	(279)
SECURITY	USA TREASURY NOTES 01 125% DUE 10/31/2019	P	07/27/2017	10/23/2017	89,395	89,747	(352)	N/A	N/A	N/A	(352)
SECURITY	USA TRFASURY NOTES 01 250% DUE 11/15/2018	P	04/28/2016	01/06/2017	50,053	50,434	(381)	N/A	N/A	N/A	(381)

**Schedule of Gains (Losses) for Tax on Investment Income  
For the Year Ended December 31, 2017**

A1C024

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (i) over (l))
SECURITY	USA TREASURY NOTES 01 250% DUE 11/15/2018	P	04/28/2016	01/25/2017	5,006	5,043	(37)	N/A	N/A	N/A	(37)
SECURITY	USA TREASURY NOTES 01 250% DUE 11/15/2018	P	02/10/2017	03/01/2017	30,052	30,061	(9)	N/A	N/A	N/A	(9)
SECURITY	USA TRFASURY NOTES 01 250% DUE 11/15/2018	P	02/10/2017	07/28/2017	9,993	10,020	(27)	N/A	N/A	N/A	(27)
SECURITY	USA TRFASURY NOTES 01 250% DUE 11/15/2018	P	12/17/2015	07/28/2017	169,887	169,714	173	N/A	N/A	N/A	173
SECURITY	USA TRFASURY NOTES 01 250% DUE 11/15/2018	P	02/10/2017	06/29/2017	139,891	140,284	(394)	N/A	N/A	N/A	(394)
SECURITY	USA TREASURY NOTES 01 375% DUE 06/30/2018	P	04/28/2016	01/31/2017	90,468	91,044	(577)	N/A	N/A	N/A	(577)
SECURITY	USA TREASURY NOTES 01 375% DUE 06/30/2018	P	09/15/2015	01/31/2017	50,260	50,467	(207)	N/A	N/A	N/A	(207)
SECURITY	USA TRFASURY NOTES 01 375% DUE 06/30/2018	P	05/25/2016	01/31/2017	80,416	80,725	(309)	N/A	N/A	N/A	(309)
SECURITY	USA TREASURY NOTES 01 375% DUE 06/30/2018	P	12/08/2015	01/31/2017	55,286	55,365	(79)	N/A	N/A	N/A	(79)
SECURITY	USA TRFASURY NOTES 01 375% DUE 06/30/2018	P	12/08/2015	02/17/2017	25,111	25,166	(55)	N/A	N/A	N/A	(55)
SECURITY	USA TREASURY NOTES 01 375% DUE 06/30/2018	P	12/08/2015	03/09/2017	195,465	196,295	(830)	N/A	N/A	N/A	(830)
SECURITY	USA TREASURY NOTES 01 500% DUE 01/31/2019	P	06/29/2016	06/09/2017	40,156	40,823	(667)	N/A	N/A	N/A	(667)
SECURITY	USA TRFASURY NOTES 01 500% DUE 01/31/2019	P	06/29/2016	07/28/2017	165,464	168,397	(2,933)	N/A	N/A	N/A	(2,933)
SECURITY	USA TREASURY NOTES 01 500% DUE 01/31/2019	P	06/29/2016	09/28/2017	135,185	137,779	(2,595)	N/A	N/A	N/A	(2,595)
SECURITY	USA TREASURY NOTES 01 500% DUE 01/31/2019	P	01/10/2017	09/28/2017	110,150	110,610	(460)	N/A	N/A	N/A	(460)
SECURITY	USA TREASURY NOTES 01 500% DUE 01/31/2019	P	06/29/2016	06/26/2017	60,155	61,235	(1,080)	N/A	N/A	N/A	(1,080)
SECURITY	USA TREASURY NOTES 01 500% DUE 01/31/2019	P	06/29/2016	04/24/2017	35,197	35,721	(524)	N/A	N/A	N/A	(524)
SECURITY	USA TREASURY NOTES 01 500% DUE 12/31/2018	P	02/25/2016	03/24/2017	40,156	40,744	(588)	N/A	N/A	N/A	(588)
SECURITY	USA TREASURY NOTES 01 500% DUE 12/31/2018	P	03/24/2017	05/26/2017	60,239	60,298	(59)	N/A	N/A	N/A	(59)
SECURITY	USA TRFASURY NOTES 01 500% DUE 12/31/2018	P	02/25/2016	07/28/2017	35,094	35,651	(556)	N/A	N/A	N/A	(556)
SECURITY	USA TRFASURY NOTES 01 500% DUE 12/31/2018	P	01/30/2017	07/28/2017	115,310	115,660	(350)	N/A	N/A	N/A	(350)
SECURITY	USA TREASURY NOTES 01 500% DUE 12/31/2018	P	06/29/2017	09/29/2017	70,096	70,178	(82)	N/A	N/A	N/A	(82)
SECURITY	USA TREASURY NOTES 01 500% DUE 12/31/2018	P	06/29/2017	10/30/2017	15,002	15,038	(36)	N/A	N/A	N/A	(36)
SECURITY	USA TRFASURY NOTES 01 500% DUE 12/31/2018	P	02/25/2016	03/28/2017	70,312	71,302	(990)	N/A	N/A	N/A	(990)
SECURITY	USA TREASURY NOTES 01 500% DUE 12/31/2018	P	03/24/2017	04/03/2017	100,457	100,496	(39)	N/A	N/A	N/A	(39)
SECURITY	USA TREASURY NOTES 01 500% DUE 12/31/2018	P	02/25/2016	05/01/2017	30,127	30,558	(431)	N/A	N/A	N/A	(431)
SECURITY	USA TRFASURY NOTES 01 500% DUE 12/31/2018	P	02/25/2016	06/27/2017	160,413	162,975	(2,563)	N/A	N/A	N/A	(2,563)
SECURITY	USA TRFASURY NOTES 01 500% DUE 12/31/2018	P	06/29/2017	08/31/2017	10,030	10,025	4	N/A	N/A	N/A	4
SECURITY	USA TREASURY NOTES 01 500% DUE 12/31/2018	P	06/29/2017	07/31/2017	105,287	105,267	21	N/A	N/A	N/A	21
SECURITY	USA TREASURY NOTES 01 500% DUE 12/31/2018	P	03/24/2017	07/31/2017	155,424	155,769	(345)	N/A	N/A	N/A	(345)
SECURITY	USA TREASURY NOTES 01 500% DUE 12/31/2018	P	11/30/2017	12/13/2017	49,895	49,908	(14)	N/A	N/A	N/A	(14)
SECURITY	USA TREASURY NOTES 01 625% DUE 02/15/2026	P	10/27/2016	03/06/2017	94,051	98,270	(4,219)	N/A	N/A	N/A	(4,219)
SECURITY	USA TRFASURY NOTES 01 625% DUE 02/15/2026	P	10/27/2016	03/27/2017	9,395	9,827	(432)	N/A	N/A	N/A	(432)
SECURITY	USA TREASURY NOTES 01 625% DUE 04/30/2019	P	07/06/2016	01/31/2017	422,986	431,140	(8,154)	N/A	N/A	N/A	(8,154)
SECURITY	USA TREASURY NOTES 01 625% DUE 04/30/2019	P	07/06/2016	03/10/2017	130,538	133,448	(2,910)	N/A	N/A	N/A	(2,910)
SECURITY	USA TREASURY NOTES 01 625% DUE 04/30/2019	P	04/27/2016	03/10/2017	20,083	20,362	(279)	N/A	N/A	N/A	(279)
SECURITY	USA TREASURY NOTES 01 625% DUE 04/30/2019	P	05/26/2016	03/10/2017	70,290	71,217	(927)	N/A	N/A	N/A	(927)
SECURITY	USA TREASURY NOTES 01 625% DUE 04/30/2019	P	05/26/2016	03/27/2017	125,845	127,173	(1,328)	N/A	N/A	N/A	(1,328)
SECURITY	USA TREASURY NOTES 01 625% DUE 04/30/2019	P	05/26/2016	03/29/2017	145,940	147,521	(1,580)	N/A	N/A	N/A	(1,580)
SECURITY	USA TREASURY NOTES 01 625% DUE 05/15/2026	P	04/24/2017	05/18/2017	84,526	85,310	(784)	N/A	N/A	N/A	(784)
SECURITY	USA TRFASURY NOTES 01 625% DUE 05/15/2026	P	04/24/2017	06/07/2017	14,389	14,218	171	N/A	N/A	N/A	171
SECURITY	USA TREASURY NOTES 01 625% DUE 05/15/2026	P	05/12/2017	06/07/2017	33,575	33,059	517	N/A	N/A	N/A	517
SECURITY	USA TREASURY NOTES 01 625% DUE 05/15/2026	P	05/12/2017	06/07/2017	47,936	47,227	709	N/A	N/A	N/A	709
SECURITY	USA TREASURY NOTES 01 625% DUE 05/15/2026	P	05/12/2017	06/08/2017	14,404	14,168	236	N/A	N/A	N/A	236
SECURITY	USA TREASURY NOTES 01 625% DUE 05/15/2026	P	07/28/2017	08/01/2017	80,494	80,763	(269)	N/A	N/A	N/A	(269)
SECURITY	USA TREASURY NOTES 01 625% DUE 05/15/2026	P	07/28/2017	10/04/2017	4,737	4,751	(14)	N/A	N/A	N/A	(14)
SECURITY	USA TREASURY NOTES 01 625% DUE 05/15/2026	P	07/12/2017	10/04/2017	52,102	52,100	2	N/A	N/A	N/A	2
SECURITY	USA TRFASURY NOTES 01 625% DUE 05/15/2026	P	07/12/2017	10/04/2017	23,683	23,678	5	N/A	N/A	N/A	5
SECURITY	USA TREASURY NOTES 01 625% DUE 05/15/2026	P	11/07/2017	11/22/2017	75,691	75,991	(300)	N/A	N/A	N/A	(300)
SECURITY	USA TREASURY NOTES 01 625% DUE 05/15/2026	P	07/12/2017	11/22/2017	37,845	37,884	(39)	N/A	N/A	N/A	(39)
SECURITY	USA TREASURY NOTES 01 625% DUE 05/15/2026	P	07/28/2017	09/18/2017	67,088	66,511	577	N/A	N/A	N/A	577
SECURITY	USA TREASURY NOTES 01 625% DUE 05/15/2026	P	12/12/2017	12/21/2017	75,053	75,331	(278)	N/A	N/A	N/A	(278)
SECURITY	USA TRFASURY NOTES 01 625% DUE 08/15/2022	P	08/12/2016	03/03/2017	19,632	20,449	(817)	N/A	N/A	N/A	(817)

(a) Kind of Property	(b) Description	(c) How Acquired P=Purchased D=Donated	(d) Date Acquired	(e) Date Sold/ Matured	(f) Gross Sales Price Less Expense of	(h) Cost or Other Basis and Expense of Sale	(i) Gain (Loss)	(j) Fair Market Value as of December 31, 1969	(k) Adjusted Cost Basis	(l) Excess of (j) over (k)	(m) Losses from column (j) and gains (excess (i) over (l))
SECURITY	USA TREASURY NOTES 01 625% DUE 08/15/2022	P	07/25/2016	03/21/2017	34,051	35,663	(1,612)	N/A	N/A	N/A	(1 612)
SECURITY	USA TRFASURY NOTES 01 625% DUE 08/15/2022	P	10/18/2016	03/21/2017	34 051	35,444	(1,393)	N/A	N/A	N/A	(1 393)
SECURITY	USA TRFASURY NOTES 01 625% DUE 08/15/2022	P	05/31/2017	08/10/2017	59,433	59,477	(45)	N/A	N/A	N/A	(45)
SECURITY	USA TRFASURY NOTES 01 625% DUE 08/15/2022	P	05/31/2017	08/17/2017	109,184	109,042	142	N/A	N/A	N/A	142
SECURITY	USA TRFASURY NOTES 01 625% DUE 08/15/2022	P	07/28/2017	10/18/2017	59,140	59,374	(234)	N/A	N/A	N/A	(234)
SECURITY	USA TREASURY NOTES 01 625% DUE 08/15/2022	P	07/28/2017	10/20/2017	49,254	49,479	(225)	N/A	N/A	N/A	(225)
SECURITY	USA TRFASURY NOTES 01 625% DUE 08/15/2022	P	09/28/2017	10/20/2017	39,403	39,492	(89)	N/A	N/A	N/A	(89)
SECURITY	USA TRFASURY NOTES 01 625% DUE 08/15/2022	P	10/18/2016	03/27/2017	19,571	20,254	(683)	N/A	N/A	N/A	(683)
SECURITY	USA TREASURY NOTES 01 625% DUE 08/15/2022	P	10/20/2016	03/27/2017	58,713	60,727	(2,013)	N/A	N/A	N/A	(2 013)
SECURITY	USA TREASURY NOTES 01 625% DUE 08/15/2022	P	02/26/2016	03/27/2017	34,249	35,317	(1,068)	N/A	N/A	N/A	(1 068)
SECURITY	USA TREASURY NOTES 01 625% DUE 08/15/2022	P	04/14/2016	03/27/2017	78,284	80,678	(2,394)	N/A	N/A	N/A	(2 394)
SECURITY	USA TRFASURY NOTES 01 625% DUE 08/15/2022	P	03/11/2016	03/27/2017	44,035	44,759	(724)	N/A	N/A	N/A	(724)
SECURITY	USA TRFASURY NOTES 01 625% DUE 08/15/2022	P	01/21/2016	03/27/2017	63,606	64,601	(995)	N/A	N/A	N/A	(995)
SECURITY	USA TREASURY NOTES 01 625% DUE 08/15/2022	P	01/21/2016	03/27/2017	39,142	39,745	(603)	N/A	N/A	N/A	(603)
SECURITY	USA TRFASURY NOTES 01 625% DUE 08/15/2022	P	07/23/2015	03/27/2017	185,925	184,137	1,789	N/A	N/A	N/A	1 789
SECURITY	USA TREASURY NOTES 01 625% DUE 08/15/2022	P	07/28/2017	09/11/2017	29,918	29,687	231	N/A	N/A	N/A	231
SECURITY	USA TREASURY NOTES 01 625% DUE 08/15/2022	P	08/08/2017	09/11/2017	44,877	44,552	325	N/A	N/A	N/A	325
SECURITY	USA TREASURY NOTES 01 625% DUE 08/15/2022	P	08/08/2017	09/08/2017	39,953	39,602	352	N/A	N/A	N/A	352
SECURITY	USA TREASURY NOTES 01 625% DUE 08/15/2022	P	05/31/2017	09/08/2017	84,900	84,260	641	N/A	N/A	N/A	641
SECURITY	USA TREASURY NOTES 01 625% DUE 08/15/2022	P	05/31/2017	08/28/2017	34,791	34,695	96	N/A	N/A	N/A	96
SECURITY	USA TRFASURY NOTES 01 625% DUE 08/15/2022	P	05/31/2017	08/01/2017	59,325	59,477	(152)	N/A	N/A	N/A	(152)
SECURITY	USA TRFASURY NOTES 01 750% DUE 03/31/2022	P	10/18/2017	10/20/2017	84,336	84,293	43	N/A	N/A	N/A	43
SECURITY	USA TREASURY NOTES 01 750% DUE 10/31/2020	P	12/15/2015	01/13/2017	95,245	95,085	160	N/A	N/A	N/A	160
SECURITY	USA TREASURY NOTES 01 750% DUE 10/31/2020	P	11/03/2015	01/13/2017	195,503	196,211	(708)	N/A	N/A	N/A	(708)
SECURITY	USA TREASURY NOTES 01 750% DUE 10/31/2020	P	08/04/2016	01/13/2017	30,077	30,977	(900)	N/A	N/A	N/A	(900)
SECURITY	USA TREASURY NOTES 01 750% DUE 10/31/2020	P	06/15/2017	10/30/2017	150 123	150,955	(832)	N/A	N/A	N/A	(832)
SECURITY	USA TREASURY NOTES 01 750% DUE 10/31/2020	P	06/15/2017	11/13/2017	89,965	90,573	(608)	N/A	N/A	N/A	(608)
SECURITY	USA TREASURY NOTES 01 750% DUE 10/31/2020	P	12/15/2015	03/27/2017	175,308	175,157	150	N/A	N/A	N/A	150
SECURITY	USA TREASURY NOTES 01 750% DUE 10/31/2020	P	12/30/2015	03/27/2017	160,281	159,594	688	N/A	N/A	N/A	688
SECURITY	USA TREASURY NOTES 01 750% DUE 10/31/2020	P	06/15/2017	09/07/2017	65,640	65,414	226	N/A	N/A	N/A	226
SECURITY	USA TREASURY NOTES 01 750% DUE 10/31/2020	P	06/15/2017	12/29/2017	183,837	186,178	(2,341)	N/A	N/A	N/A	(2 341)
SECURITY	USA TRFASURY NOTES 01 750% DUE 10/31/2020	P	10/18/2017	12/29/2017	64,591	65,061	(470)	N/A	N/A	N/A	(470)
SECURITY	USA TREASURY NOTES 01 750% DUE 10/31/2020	P	12/05/2017	12/29/2017	124,214	124,302	(88)	N/A	N/A	N/A	(88)
SECURITY	USA TREASURY NOTES 02 000% DUE 02/15/2023	P	06/10/2016	02/14/2017	29,970	31,114	(1,145)	N/A	N/A	N/A	(1 145)
SECURITY	USA TREASURY NOTES 02 000% DUE 02/15/2023	P	06/10/2016	03/27/2017	49,703	51,857	(2,154)	N/A	N/A	N/A	(2 154)
SECURITY	USA TREASURY NOTES 02 000% DUE 02/15/2023	P	04/14/2016	03/27/2017	29,822	30,877	(1,055)	N/A	N/A	N/A	(1 055)
SECURITY	USA TREASURY NOTES 02 000% DUE 02/15/2023	P	05/27/2016	03/27/2017	79,525	81,991	(2,466)	N/A	N/A	N/A	(2 466)
SECURITY	USA TREASURY NOTES 02 000% DUE 02/15/2023	P	01/14/2016	03/27/2017	223,664	227,241	(3,577)	N/A	N/A	N/A	(3 577)
SECURITY	USA TREASURY NOTES 02 000% DUE 02/28/2021	P	01/27/2016	05/22/2017	157,216	159,057	(1,841)	N/A	N/A	N/A	(1 841)
SECURITY	USA TRFASURY NOTES 02 000% DUE 02/28/2021	P	03/24/2017	05/22/2017	735,365	731,202	4,163	N/A	N/A	N/A	4 163
SECURITY	USA TRFASURY NOTES 02 000% DUE 02/28/2021	P	07/27/2017	08/15/2017	35,503	35,439	64	N/A	N/A	N/A	64
SECURITY	USA TRFASURY NOTES 02 000% DUE 02/28/2021	P	07/27/2017	10/18/2017	80,638	81,003	(366)	N/A	N/A	N/A	(366)
SECURITY	USA TRFASURY NOTES 02 000% DUE 02/28/2021	P	03/24/2017	10/18/2017	206,634	206,754	(120)	N/A	N/A	N/A	(120)
SECURITY	USA TRFASURY NOTES 02 000% DUE 02/28/2021	P	03/24/2017	11/14/2017	120,769	121 027	(258)	N/A	N/A	N/A	(258)
SECURITY	USA TREASURY NOTES 02 000% DUE 02/28/2021	P	03/24/2017	11/21/2017	60,288	60 513	(225)	N/A	N/A	N/A	(225)
SECURITY	USA TREASURY NOTES 02 000% DUE 02/28/2021	P	03/31/2016	04/07/2017	30 315	31,049	(734)	N/A	N/A	N/A	(734)
SECURITY	USA TREASURY NOTES 02 000% DUE 02/28/2021	P	10/19/2016	04/07/2017	55,578	56 843	(1,265)	N/A	N/A	N/A	(1 265)
SECURITY	USA TREASURY NOTES 02 000% DUE 02/28/2021	P	10/19/2016	04/07/2017	10,104	10,335	(231)	N/A	N/A	N/A	(231)
SECURITY	USA TRFASURY NOTES 02 000% DUE 02/28/2021	P	01/27/2016	04/07/2017	10,104	10,262	(157)	N/A	N/A	N/A	(157)
SECURITY	USA TREASURY NOTFS 02 000% DUE 02/28/2021	P	01/27/2016	05/12/2017	45,436	46,178	(742)	N/A	N/A	N/A	(742)
SECURITY	USA TREASURY NOTES 02 000% DUE 07/31/2020	P	06/27/2016	01/12/2017	91,238	94,085	(2,848)	N/A	N/A	N/A	(2 848)
SECURITY	USA TRFASURY NOTES 02 000% DUE 07/31/2020	P	06/27/2016	02/21/2017	227,777	235,213	(7,436)	N/A	N/A	N/A	(7 436)
SECURITY	USA TREASURY NOTES 02 000% DUE 07/31/2020	P	06/27/2016	03/27/2017	607,078	627,234	(20,156)	N/A	N/A	N/A	(20 156)



**Schedule of Gains (Losses) for Tax on Investment Income  
For the Year Ended December 31, 2017**

11-01-2017

(a) Kind of Property	(b) Description	(c) How Acquired P=Purchased D=Donated	(d) Date Acquired	(e) Date Sold/ Matured	(f) Gross Sales Price Less Expense of	(h) Cost or Other Basis and Expense of Sale	(i) Gain (Loss)	(j) Fair Market Value as of December 31, 1969	(k) Adjusted Cost Basis	(l) Excess of (j) over (k)	(m) Losses from column (j) and gains (excess (i) over (l))
SECURITY	USA TREASURY NOTES 02 125% DUE 05/15/2025	P	09/09/2016	01/24/2017	53,868	57,176	(3,309)	N/A	N/A	N/A	(3,309)
SECURITY	USA TREASURY NOTES 02 125% DUE 05/15/2025	P	09/09/2016	01/10/2017	112,749	119,551	(6,801)	N/A	N/A	N/A	(6,801)
SECURITY	USA TRFASURY NOTES 02 125% DUE 05/15/2025	P	11/07/2016	02/01/2017	39,072	41,178	(2,106)	N/A	N/A	N/A	(2,106)
SECURITY	USA TREASURY NOTES 02 125% DUE 05/15/2025	P	11/07/2016	03/27/2017	24,607	25,736	(1,129)	N/A	N/A	N/A	(1,129)
SECURITY	USA TREASURY NOTES 02 125% DUE 05/15/2025	P	05/23/2016	03/27/2017	447,855	466,624	(18,769)	N/A	N/A	N/A	(18,769)
SECURITY	USA TREASURY NOTES 02 125% DUE 05/15/2025	P	08/26/2015	03/27/2017	88,587	89,638	(1,051)	N/A	N/A	N/A	(1,051)
SECURITY	USA TREASURY NOTES 02 125% DUE 05/15/2025	P	02/08/2017	03/27/2017	127,959	128,451	(493)	N/A	N/A	N/A	(493)
SECURITY	USA TREASURY NOTES 02 125% DUE 05/15/2025	P	12/30/2015	03/27/2017	127,959	127,979	(20)	N/A	N/A	N/A	(20)
SECURITY	USA TREASURY NOTES 02 125% DUE 05/15/2025	P	03/03/2017	03/27/2017	49,215	48,785	430	N/A	N/A	N/A	430
SECURITY	USA TREASURY NOTES 02 125% DUE 05/15/2025	P	01/25/2017	03/27/2017	93,508	92,640	868	N/A	N/A	N/A	868
SECURITY	USA TREASURY NOTES 02 125% DUE 08/15/2021	P	06/27/2016	01/24/2017	101,410	105,582	(4,172)	N/A	N/A	N/A	(4,172)
SECURITY	USA TRFASURY NOTES 02 125% DUE 08/15/2021	P	06/27/2016	01/18/2017	40,542	42,233	(1,691)	N/A	N/A	N/A	(1,691)
SECURITY	USA TREASURY NOTES 02 125% DUE 08/15/2021	P	06/27/2016	02/28/2017	202,516	211,164	(8,648)	N/A	N/A	N/A	(8,648)
SECURITY	USA TRFASURY NOTES 02 125% DUE 08/15/2021	P	09/29/2016	02/28/2017	202,516	209,242	(6,727)	N/A	N/A	N/A	(6,727)
SECURITY	USA TREASURY NOTES 02 125% DUE 08/15/2021	P	09/29/2016	03/01/2017	30,371	31,386	(1,015)	N/A	N/A	N/A	(1,015)
SECURITY	USA TREASURY NOTES 02 125% DUE 08/15/2021	P	08/30/2016	03/01/2017	151,857	156,510	(4,652)	N/A	N/A	N/A	(4,652)
SECURITY	USA TREASURY NOTES 02 125% DUE 08/15/2021	P	10/27/2016	03/01/2017	121,486	124,233	(2,747)	N/A	N/A	N/A	(2,747)
SECURITY	USA TREASURY NOTES 02 125% DUE 08/15/2021	P	10/27/2016	03/08/2017	60,389	62,116	(1,727)	N/A	N/A	N/A	(1,727)
SECURITY	USA TREASURY NOTES 02 125% DUE 08/15/2021	P	01/30/2017	03/08/2017	15,097	15,151	(54)	N/A	N/A	N/A	(54)
SECURITY	USA TRFASURY NOTES 02 125% DUE 08/15/2021	P	01/30/2017	03/09/2017	20,120	20,202	(81)	N/A	N/A	N/A	(81)
SECURITY	USA TRFASURY NOTES 02 125% DUE 08/15/2021	P	01/30/2017	03/27/2017	379,014	378,779	234	N/A	N/A	N/A	234
SECURITY	USA TREASURY NOTES 02 125% DUE 09/30/2021	P	12/29/2016	01/10/2017	10,116	10,071	45	N/A	N/A	N/A	45
SECURITY	USA TREASURY NOTES 02 125% DUE 09/30/2021	P	11/29/2016	01/10/2017	141,624	141,920	(295)	N/A	N/A	N/A	(295)
SECURITY	USA TREASURY NOTES 02 125% DUE 09/30/2021	P	03/09/2017	05/26/2017	76,137	75,144	993	N/A	N/A	N/A	993
SECURITY	USA TREASURY NOTES 02 125% DUE 09/30/2021	P	03/09/2017	05/26/2017	96,436	95,182	1,254	N/A	N/A	N/A	1,254
SECURITY	USA TREASURY NOTES 02 125% DUE 09/30/2021	P	06/28/2017	10/20/2017	55,541	55,883	(342)	N/A	N/A	N/A	(342)
SECURITY	USA TREASURY NOTES 02 125% DUE 09/30/2021	P	08/08/2017	10/20/2017	95,935	96,484	(549)	N/A	N/A	N/A	(549)
SECURITY	USA TRFASURY NOTES 02 125% DUE 09/30/2021	P	03/09/2017	10/20/2017	146,427	145,278	1,150	N/A	N/A	N/A	1,150
SECURITY	USA TREASURY NOTES 02 125% DUE 09/30/2021	P	02/28/2017	03/27/2017	106,046	105,960	86	N/A	N/A	N/A	86
SECURITY	USA TRFASURY NOTES 02 125% DUE 09/30/2021	P	12/29/2016	03/27/2017	282,789	281,991	798	N/A	N/A	N/A	798
SECURITY	USA TREASURY NOTES 02 125% DUE 09/30/2021	P	03/08/2017	03/27/2017	70,697	70,186	511	N/A	N/A	N/A	511
SECURITY	USA TRFASURY NOTES 02 125% DUE 09/30/2021	P	03/09/2017	03/27/2017	207,042	205,392	1,650	N/A	N/A	N/A	1,650
SECURITY	USA TRFASURY NOTES 02 125% DUE 09/30/2021	P	03/09/2017	05/09/2017	86,351	85,163	1,189	N/A	N/A	N/A	1,189
SECURITY	USA TREASURY NOTES 02 125% DUE 09/30/2021	P	03/09/2017	05/11/2017	55,651	55,105	546	N/A	N/A	N/A	546
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2024	P	07/30/2015	02/14/2017	15,029	14,939	90	N/A	N/A	N/A	90
SECURITY	USA TRFASURY NOTES 02 250% DUE 11/15/2024	P	06/26/2015	02/14/2017	130,249	127,750	2,498	N/A	N/A	N/A	2,498
SECURITY	USA TRFASURY NOTES 02 250% DUE 11/15/2024	P	03/14/2017	03/27/2017	79,763	78,603	1,159	N/A	N/A	N/A	1,159
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	09/19/2016	06/07/2017	15,158	15,697	(540)	N/A	N/A	N/A	(540)
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	09/19/2016	06/08/2017	60,776	62,789	(2,013)	N/A	N/A	N/A	(2,013)
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	05/30/2017	06/08/2017	5,065	5,035	30	N/A	N/A	N/A	30
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	07/28/2017	08/11/2017	25,090	25,032	58	N/A	N/A	N/A	58
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	07/12/2017	08/11/2017	60,216	59,963	253	N/A	N/A	N/A	253
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	07/12/2017	11/22/2017	199,250	199,867	(617)	N/A	N/A	N/A	(617)
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	11/03/2017	11/22/2017	9,963	9,991	(29)	N/A	N/A	N/A	(29)
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	11/03/2017	11/28/2017	59,670	59,948	(279)	N/A	N/A	N/A	(279)
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	07/12/2017	11/28/2017	19,890	19,980	(91)	N/A	N/A	N/A	(91)
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	04/12/2017	07/06/2017	10,020	9,989	30	N/A	N/A	N/A	30
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	05/30/2017	07/06/2017	55,107	55,380	(273)	N/A	N/A	N/A	(273)
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	07/12/2017	12/08/2017	19,946	19,980	(34)	N/A	N/A	N/A	(34)
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	07/12/2017	12/13/2017	44,691	44,956	(265)	N/A	N/A	N/A	(265)
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	10/03/2017	12/13/2017	24,828	24,976	(147)	N/A	N/A	N/A	(147)
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	10/03/2017	12/13/2017	54,618	54,946	(329)	N/A	N/A	N/A	(329)
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	11/03/2017	12/13/2017	4,965	4,995	(30)	N/A	N/A	N/A	(30)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
SECURITY	USA TRFASURY NOTES 02 250% DUE 11/15/2025	P	11/03/2017	12/18/2017	44,835	44,954	(120)	N/A	N/A	N/A	(120)
SECURITY	USA TRFASURY NOTES 02 250% DUE 11/15/2025	P	04/12/2017	12/18/2017	44,835	44,951	(116)	N/A	N/A	N/A	(116)
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	03/24/2017	12/18/2017	89,670	89,160	510	N/A	N/A	N/A	510
SECURITY	USA TREASURY NOTES 02 250% DUE 11/15/2025	P	03/24/2017	12/21/2017	54,330	54,487	(157)	N/A	N/A	N/A	(157)
SECURITY	USA TRFASURY NOTES 02 375% DUE 08/15/2024	P	03/24/2017	05/30/2017	81,478	80,597	881	N/A	N/A	N/A	881
SECURITY	USA TREASURY NOTES 02 375% DUE 08/15/2024	P	03/24/2017	06/07/2017	15,376	15,112	264	N/A	N/A	N/A	264
SECURITY	USA TREASURY NOTES 02 375% DUE 08/15/2024	P	03/24/2017	10/30/2017	55,584	55,410	174	N/A	N/A	N/A	174
SECURITY	USA TRFASURY NOTES 02 375% DUE 08/15/2024	P	03/24/2017	10/31/2017	35,179	35,261	(82)	N/A	N/A	N/A	(82)
SECURITY	USA TRFASURY NOTES 02 375% DUE 08/15/2024	P	05/09/2016	04/12/2017	40,558	42,255	(1,697)	N/A	N/A	N/A	(1,697)
SECURITY	USA TRFASURY NOTES 02 375% DUE 08/15/2024	P	05/19/2016	04/12/2017	15,209	15,697	(488)	N/A	N/A	N/A	(488)
SECURITY	USA TRFASURY NOTES 02 375% DUE 08/15/2024	P	03/10/2016	04/12/2017	91,255	93,495	(2,239)	N/A	N/A	N/A	(2,239)
SECURITY	USA TRFASURY NOTES 02 375% DUE 08/15/2024	P	03/16/2016	04/12/2017	81,116	82,772	(1,656)	N/A	N/A	N/A	(1,656)
SECURITY	USA TRFASURY NOTES 02 375% DUE 08/15/2024	P	08/21/2015	04/12/2017	116,604	118,356	(1,752)	N/A	N/A	N/A	(1,752)
SECURITY	USA TRFASURY NOTES 02 375% DUE 08/15/2024	P	08/21/2015	04/12/2017	25,349	25,717	(368)	N/A	N/A	N/A	(368)
SECURITY	USA TRFASURY NOTES 02 375% DUE 08/15/2024	P	12/02/2015	04/12/2017	65,906	66,229	(322)	N/A	N/A	N/A	(322)
SECURITY	USA TRFASURY NOTES 02 375% DUE 08/15/2024	P	03/24/2017	04/12/2017	60,837	60,448	389	N/A	N/A	N/A	389
SECURITY	USA TRFASURY NOTES 02 375% DUE 08/15/2024	P	03/24/2017	04/13/2017	85,887	85,634	252	N/A	N/A	N/A	252
SECURITY	USA TRFASURY NOTES 02 375% DUE 08/15/2024	P	03/24/2017	12/20/2017	145,685	146,082	(396)	N/A	N/A	N/A	(396)
SECURITY	USA TRFASURY NOTES 02 375% DUE 08/15/2024	P	03/24/2017	12/22/2017	14,987	15,112	(125)	N/A	N/A	N/A	(125)
SECURITY	USA TRFASURY NOTES 02 500% DUE 02/15/2045	P	07/13/2016	02/07/2017	57,880	69,459	(11,578)	N/A	N/A	N/A	(11,578)
SECURITY	USA TRFASURY NOTES 02 500% DUE 02/15/2045	P	07/13/2016	03/20/2017	52,957	64,116	(11,159)	N/A	N/A	N/A	(11,159)
SECURITY	USA TRFASURY NOTES 02 500% DUE 02/15/2045	P	07/13/2016	06/08/2017	9,339	10,686	(1,346)	N/A	N/A	N/A	(1,346)
SECURITY	USA TRFASURY NOTES 02 500% DUE 02/15/2045	P	08/30/2016	06/08/2017	51,367	58,051	(6,684)	N/A	N/A	N/A	(6,684)
SECURITY	USA TRFASURY NOTES 02 500% DUE 02/15/2045	P	10/02/2017	10/18/2017	32,603	32,577	26	N/A	N/A	N/A	26
SECURITY	USA TRFASURY NOTES 02 500% DUE 02/15/2045	P	10/02/2017	11/16/2017	4,655	4,654	2	N/A	N/A	N/A	2
SECURITY	USA TREASURY NOTES 02 500% DUE 02/15/2045	P	10/02/2017	12/06/2017	28,499	27,923	575	N/A	N/A	N/A	575
SECURITY	USA TREASURY NOTES 02 500% DUE 02/15/2045	P	07/13/2016	05/09/2017	72,631	85,488	(12,856)	N/A	N/A	N/A	(12,856)
SECURITY	USA TREASURY NOTES 02 500% DUE 02/15/2045	P	08/30/2016	06/19/2017	60,321	68,605	(8,285)	N/A	N/A	N/A	(8,285)
SECURITY	USA TREASURY NOTES 02 500% DUE 02/15/2045	P	01/10/2017	09/13/2017	19,160	18,145	1,016	N/A	N/A	N/A	1,016
SECURITY	USA TRFASURY NOTES 02 500% DUE 02/15/2045	P	10/27/2016	09/13/2017	47,900	48,998	(1,098)	N/A	N/A	N/A	(1,098)
SECURITY	USA TREASURY NOTES 02 500% DUE 02/15/2045	P	09/29/2016	09/13/2017	33,530	36,609	(3,079)	N/A	N/A	N/A	(3,079)
SECURITY	USA TREASURY NOTES 02 500% DUE 02/15/2045	P	09/29/2016	07/03/2017	14,170	15,690	(1,519)	N/A	N/A	N/A	(1,519)
SECURITY	USA TREASURY NOTES 02 500% DUE 08/15/2023	P	04/04/2016	02/06/2017	35,535	37,342	(1,807)	N/A	N/A	N/A	(1,807)
SECURITY	USA TREASURY NOTES 02 500% DUE 08/15/2023	P	01/11/2016	02/06/2017	45,687	46,686	(998)	N/A	N/A	N/A	(998)
SECURITY	USA TREASURY NOTES 02 500% DUE 08/15/2023	P	05/08/2017	06/07/2017	5,176	5,116	60	N/A	N/A	N/A	60
SECURITY	USA TREASURY NOTES 02 500% DUE 08/15/2023	P	03/24/2017	06/07/2017	10,352	10,199	153	N/A	N/A	N/A	153
SECURITY	USA TRFASURY NOTES 02 500% DUE 08/15/2023	P	03/24/2017	06/29/2017	118,540	117,291	1,249	N/A	N/A	N/A	1,249
SECURITY	USA TRFASURY NOTES 02 500% DUE 08/15/2023	P	01/11/2016	05/11/2017	5,112	5,187	(75)	N/A	N/A	N/A	(75)
SECURITY	USA TREASURY NOTES 02 500% DUE 08/15/2023	P	05/08/2017	05/11/2017	71,570	71,627	(57)	N/A	N/A	N/A	(57)
SECURITY	USA TRFASURY NOTES 02 625% DUE 08/15/2020	P	04/06/2016	03/27/2017	67,090	69,083	(1,993)	N/A	N/A	N/A	(1,993)
SECURITY	USA TREASURY NOTES 02 625% DUE 08/15/2020	P	08/24/2015	03/27/2017	36,125	37,021	(896)	N/A	N/A	N/A	(896)
SECURITY	USA TREASURY NOTES 02 625% DUE 08/15/2020	P	06/26/2015	03/27/2017	185,787	187,207	(1,420)	N/A	N/A	N/A	(1,420)
SECURITY	USA TRFASURY NOTES 02 625% DUE 08/15/2020	P	01/06/2017	03/27/2017	98,054	98,191	(137)	N/A	N/A	N/A	(137)
SECURITY	USA TRFASURY NOTES 02 625% DUE 08/15/2020	P	01/19/2017	03/27/2017	190,947	190,738	210	N/A	N/A	N/A	210
SECURITY	USA TREASURY NOTES 02 875% DUE 08/15/2045	P	01/18/2017	03/20/2017	57,159	58,608	(1,448)	N/A	N/A	N/A	(1,448)
SECURITY	USA TREASURY NOTES 03 125% DUE 08/15/2044	P	06/29/2016	03/20/2017	20,045	23,492	(3,447)	N/A	N/A	N/A	(3,447)
SECURITY	USA TRFASURY NOTES 03 125% DUE 08/15/2044	P	01/21/2016	03/20/2017	10,023	10,746	(723)	N/A	N/A	N/A	(723)
SECURITY	USA TRFASURY NOTES 03 125% DUE 08/15/2044	P	08/26/2015	03/20/2017	175,396	182,868	(7,472)	N/A	N/A	N/A	(7,472)
SECURITY	USA TREASURY NOTES 03 125% DUE 08/15/2044	P	10/14/2014	03/20/2017	260,589	267,800	(7,211)	N/A	N/A	N/A	(7,211)
SECURITY	USA TRFASURY NOTES 03 125% DUE 08/15/2044	P	11/25/2015	03/20/2017	50,113	51,275	(1,162)	N/A	N/A	N/A	(1,162)
SECURITY	USA TRFASURY NOTES 03 125% DUE 08/15/2044	P	08/28/2014	03/20/2017	70,159	70,645	(487)	N/A	N/A	N/A	(487)
SECURITY	USA TREASURY NOTES 03 75% DUE 08/15/2041	P	01/10/2017	04/07/2017	51,430	51,608	(178)	N/A	N/A	N/A	(178)
SECURITY	USA TREASURY NOTES 03 75% DUE 08/15/2041	P	01/10/2017	04/07/2017	5,714	5,731	(16)	N/A	N/A	N/A	(16)

**Schedule of Gains (Losses) for Tax on Investment Income  
For the Year Ended December 31, 2017**

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(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
SECURITY	USA TRFASURY NOTES 03 75% DUE 08/15/2041	P	09/07/2017	12/21/2017	17,901	18,168	(267)	N/A	N/A	N/A	(267)
SECURITY	USA TRFASURY NOTES 03 75% DUE 08/15/2041	P	08/30/2017	12/21/2017	17,901	17,912	(11)	N/A	N/A	N/A	(11)
SECURITY	USA TRFASURY NOTES 03 75% DUE 08/15/2041	P	09/07/2017	12/21/2017	23,866	24,223	(357)	N/A	N/A	N/A	(357)
SECURITY	USA TREASURY NOTES 03 75% DUE 08/15/2041	P	09/07/2017	12/21/2017	23,871	24,223	(352)	N/A	N/A	N/A	(352)
SECURITY	VAIL RFSORTS INC COM	P	10/24/2016	02/17/2017	21,366	19,055	2,311	N/A	N/A	N/A	2,311
SECURITY	VAIL RFSORTS INC COM	P	10/24/2016	02/08/2017	15,590	14,324	1,266	N/A	N/A	N/A	1,266
SECURITY	VALERO ENFRGY CORP CALL 06/15/2026 @ 100 000 UNSC	P	09/07/2016	10/05/2017	24,773	24,929	(156)	N/A	N/A	N/A	(156)
SECURITY	VALERO ENFRGY CORP CALL 06/15/2026 @ 100 000 UNSC	P	09/07/2016	10/05/2017	54,501	54,810	(310)	N/A	N/A	N/A	(310)
SECURITY	VALERO RFFINING & MARKETING CO	P	11/10/2016	01/13/2017	40,808	38,466	2,343	N/A	N/A	N/A	2,343
SECURITY	VALIDUS HOLDINGS LTD ISIN BMG9319H1025 SEDOL B23HRW2	P	01/05/2017	09/13/2017	25,770	29,738	(3,968)	N/A	N/A	N/A	(3,968)
SECURITY	VALSPAR CORP	P	03/29/2017	06/01/2017	4,859	4,770	89	N/A	N/A	N/A	89
SECURITY	VALSPAR CORP	P	12/18/2015	06/01/2017	50,850	36,885	13,965	N/A	N/A	N/A	13,965
SECURITY	VALVOLINE INC	P	12/28/2016	02/16/2017	603	569	34	N/A	N/A	N/A	34
SECURITY	VALVOLINE INC	P	12/27/2016	02/16/2017	858	807	51	N/A	N/A	N/A	51
SECURITY	VALVOLINE INC	P	12/23/2016	02/16/2017	1,368	1,275	93	N/A	N/A	N/A	93
SECURITY	VALVOLINE INC	P	01/05/2017	02/16/2017	742	683	59	N/A	N/A	N/A	59
SECURITY	VANGUARD INFLATION PROTECTED SECURITIES FUND ADMIRAL SHS	P	02/07/2017	06/07/2017	2,021,781	2,000,000	21,781	N/A	N/A	N/A	21,781
SECURITY	VANGUARD RFIT ETF	P	04/28/2015	05/30/2017	10,064,567	9,798,292	266,275	N/A	N/A	N/A	266,275
SECURITY	VANGUARD SMALL CAP VALUE FTF	P	12/15/2016	04/24/2017	1,998,536	2,013,715	(15,179)	N/A	N/A	N/A	(15,179)
SECURITY	VANGUARD SMALL CAP VALUE FTF	P	04/28/2015	04/24/2017	6,071	5,502	569	N/A	N/A	N/A	569
SECURITY	VANGUARD VALUF ETF	P	12/15/2016	04/24/2017	9,969,060	10,009,538	(40,479)	N/A	N/A	N/A	(40,479)
SECURITY	VANTIV INC CLASS A	P	05/09/2016	02/17/2017	14,068	12,212	1,855	N/A	N/A	N/A	1,855
SECURITY	VANTIV INC CLASS A	P	05/09/2016	02/08/2017	10,851	9,437	1,414	N/A	N/A	N/A	1,414
SECURITY	VAREX IMAGING CORP -W/I	P	09/12/2016	02/14/2017	1,004	937	66	N/A	N/A	N/A	66
SECURITY	VAREX IMAGING CORP -W/I	P	12/13/2016	02/14/2017	1,294	1,166	127	N/A	N/A	N/A	127
SECURITY	VARIAN MFDICAL SYSTEMS INC	P	09/12/2016	05/22/2017	7,890	6,979	911	N/A	N/A	N/A	911
SECURITY	VARIAN MFDICAL SYSTEMS INC	P	12/13/2016	05/22/2017	1,236	1,055	181	N/A	N/A	N/A	181
SECURITY	VARIAN MFDICAL SYSTEMS INC	P	12/13/2016	07/03/2017	9,698	7,629	2,069	N/A	N/A	N/A	2,069
SECURITY	VARONIS SYSTEMS INC	P	12/18/2015	02/15/2017	2,873	1,716	1,157	N/A	N/A	N/A	1,157
SECURITY	VCA ANTFCH, INC	P	09/01/2017	09/12/2017	27,528	27,534	(6)	N/A	N/A	N/A	(6)
SECURITY	VECTRUS INC-WHEN ISSUED	P	02/10/2017	03/16/2017	2,056	2,168	(112)	N/A	N/A	N/A	(112)
SECURITY	VECTRUS INC-WHEN ISSUED	P	02/10/2017	03/17/2017	4,046	4,430	(384)	N/A	N/A	N/A	(384)
SECURITY	VEEVA SYSTEMS INC-CLASS A	P	06/27/2016	02/16/2017	8,377	6,405	1,972	N/A	N/A	N/A	1,972
SECURITY	VEEVA SYSTEMS INC-CLASS A	P	05/27/2016	02/16/2017	10,494	7,803	2,690	N/A	N/A	N/A	2,690
SECURITY	VEEVA SYSTEMS INC-CLASS A	P	04/27/2016	02/16/2017	12,698	7,929	4,770	N/A	N/A	N/A	4,770
SECURITY	VERINT SYS INC	P	12/18/2015	01/11/2017	766	859	(93)	N/A	N/A	N/A	(93)
SECURITY	VERINT SYS INC	P	12/18/2015	02/15/2017	6,173	6,711	(538)	N/A	N/A	N/A	(538)
SECURITY	VERINT SYS INC	P	06/14/2016	02/15/2017	2,183	2,061	122	N/A	N/A	N/A	122
SECURITY	VERISK ANALYTICS INC	P	11/14/2016	02/16/2017	7,804	7,629	175	N/A	N/A	N/A	175
SECURITY	VERISK ANALYTICS INC	P	10/03/2016	02/16/2017	16,711	16,032	679	N/A	N/A	N/A	679
SECURITY	VERISK ANALYTICS INC	P	12/29/2015	05/30/2017	7,860	7,655	205	N/A	N/A	N/A	205
SECURITY	VERISK ANALYTICS INC	P	12/18/2015	05/30/2017	62,090	58,178	3,912	N/A	N/A	N/A	3,912
SECURITY	VERISK ANALYTICS INC	P	12/29/2015	02/21/2017	6,733	6,266	467	N/A	N/A	N/A	467
SECURITY	VERISK ANALYTICS INC	P	12/18/2015	02/21/2017	53,184	47,618	5,566	N/A	N/A	N/A	5,566
SECURITY	VERIZON COMMUNICATIONS CALL 07/15/2021 @ 100 000 UNSC	P	03/06/2017	08/10/2017	19,550	19,102	449	N/A	N/A	N/A	449
SECURITY	VERIZON COMMUNICATIONS CALL 07/15/2021 @ 100 000 UNSC	P	03/03/2017	08/10/2017	9,775	9,544	231	N/A	N/A	N/A	231
SECURITY	VERIZON COMMUNICATIONS CALL 07/15/2021 @ 100 000 UNSC	P	03/03/2017	08/10/2017	68,426	66,807	1,620	N/A	N/A	N/A	1,620
SECURITY	VERIZON COMMUNICATIONS UNSC	P	05/02/2016	08/10/2017	48,253	50,011	(1,758)	N/A	N/A	N/A	(1,758)
SECURITY	VERIZON COMMUNICATIONS UNSC	P	04/11/2016	08/10/2017	77,204	79,858	(2,654)	N/A	N/A	N/A	(2,654)
SECURITY	VERIZON COMMUNICATIONS UNSC	P	03/16/2017	04/26/2017	45,739	45,268	472	N/A	N/A	N/A	472
SECURITY	V-F CORP	P	05/16/2008	06/09/2017	1,389,497	497,810	891,687	N/A	N/A	N/A	891,687
SECURITY	V-F CORP	P	02/01/2017	11/01/2017	12,167	8,826	3,340	N/A	N/A	N/A	3,340
SECURITY	VIRTUSA CORP	P	04/06/2017	11/13/2017	622	413	209	N/A	N/A	N/A	209

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (l) over (i))
SECURITY	VIRTUSA CORP	P	09/07/2016	11/13/2017	622	366	256	N/A	N/A	N/A	256
SECURITY	VIRTUSA CORP	P	09/07/2016	12/01/2017	812	444	368	N/A	N/A	N/A	368
SECURITY	VIRTUSA CORP	P	01/05/2017	12/01/2017	8,166	4,429	3,737	N/A	N/A	N/A	3,737
SECURITY	VIRTUSA CORP	P	01/05/2017	12/06/2017	11,219	6,320	4,899	N/A	N/A	N/A	4,899
SECURITY	VIRTUSA CORP	P	01/05/2017	12/12/2017	2,588	1,502	1,086	N/A	N/A	N/A	1,086
SECURITY	VIRTUSA CORP	P	01/05/2017	12/13/2017	900	518	382	N/A	N/A	N/A	382
SECURITY	VIRTUSA CORP	P	01/05/2017	12/14/2017	3,054	1,761	1,292	N/A	N/A	N/A	1,292
SECURITY	VISA INC CALL 06/14/2035 @ 100 000 UNSC	P	12/09/2015	01/13/2017	20,983	19,973	1,010	N/A	N/A	N/A	1,010
SECURITY	VISA INC CALL 06/14/2035 @ 100 000 UNSC	P	12/14/2015	01/13/2017	68,195	64,982	3,213	N/A	N/A	N/A	3,213
SECURITY	VISA INC CALL 08/15/2022 UNSC	P	09/06/2017	10/20/2017	69,612	69,789	(177)	N/A	N/A	N/A	(177)
SECURITY	VISA INC CLASS A SHARES	P	08/02/2016	05/30/2017	10,106	8,401	1,705	N/A	N/A	N/A	1,705
SECURITY	VISA INC CLASS A SHARES	P	12/07/2016	05/30/2017	24,876	20,549	4,328	N/A	N/A	N/A	4,328
SECURITY	VISA INC CLASS A SHARES	P	12/18/2015	05/30/2017	65,404	53,768	11,636	N/A	N/A	N/A	11,636
SECURITY	VISA INC CLASS A SHARES	P	03/21/2016	05/30/2017	26,431	20,633	5,798	N/A	N/A	N/A	5,798
SECURITY	VIVENDI S A UNSPONSORFD ADR	P	12/18/2015	05/31/2017	61,914	60,235	1,678	N/A	N/A	N/A	1,678
SECURITY	VIVENDI S A UNSPONSORED ADR	P	04/28/2016	05/31/2017	3,497	3,168	329	N/A	N/A	N/A	329
SECURITY	VOCERA COMMUNICATIONS INC	P	12/18/2015	02/15/2017	6,915	4,020	2,895	N/A	N/A	N/A	2,895
SECURITY	VODAFONE GROUP PLC ISIN US92857WAY66 SFDOL B5NJF69	P	09/28/2016	08/14/2017	100,021	99,772	249	N/A	N/A	N/A	249
SECURITY	VODAPHONE GROUP PLC	P	12/18/2015	02/24/2017	20,544	25,293	(4,749)	N/A	N/A	N/A	(4,749)
SECURITY	VOLKSWAGEN AUTO LEASE TRUST SFRIFS 2015 A CLASS A3	P	02/25/2015	01/20/2017	6,330	6,329	0	N/A	N/A	N/A	0
SECURITY	VOLKSWAGEN AUTO LEASE TRUST SERIES 2015 A CLASS A3	P	02/25/2015	01/20/2017	8,631	8,631	0	N/A	N/A	N/A	0
SECURITY	VOLKSWAGEN AUTO LEASE TRUST SFRIFS 2015 A CLASS A3	P	02/25/2015	02/21/2017	10,661	10,661	0	N/A	N/A	N/A	0
SECURITY	VOLKSWAGEN AUTO LEASE TRUST SFRIFS 2015 A CLASS A3	P	02/25/2015	02/21/2017	7,818	7,818	0	N/A	N/A	N/A	0
SECURITY	VOLKSWAGEN AUTO LEASE TRUST SFRIFS 2015 A CLASS A3	P	02/25/2015	03/20/2017	8,901	8,901	0	N/A	N/A	N/A	0
SECURITY	VOLKSWAGEN AUTO LEASE TRUST SERIES 2015 A CLASS A3	P	02/25/2015	03/20/2017	6,527	6,527	0	N/A	N/A	N/A	0
SECURITY	VOLKSWAGEN AUTO LEASE TRUST SFRIFS 2015 A CLASS A3	P	02/25/2015	05/22/2017	9,134	9,134	0	N/A	N/A	N/A	0
SECURITY	VOLKSWAGEN AUTO LEASE TRUST SFRIFS 2015 A CLASS A3	P	02/25/2015	05/22/2017	6,699	6,698	0	N/A	N/A	N/A	0
SECURITY	VOLKSWAGEN AUTO LEASE TRUST SERIES 2015 A CLASS A3	P	02/25/2015	07/20/2017	6,009	6,009	0	N/A	N/A	N/A	0
SECURITY	VOLKSWAGEN AUTO LEASE TRUST SERIES 2015 A CLASS A3	P	02/25/2015	07/20/2017	8,195	8,194	0	N/A	N/A	N/A	0
SECURITY	VOLKSWAGEN AUTO LEASE TRUST SERIES 2015 A CLASS A3	P	02/25/2015	04/20/2017	10,968	10,967	1	N/A	N/A	N/A	1
SECURITY	VOLKSWAGEN AUTO LEASE TRUST SFRIFS 2015 A CLASS A3	P	02/25/2015	04/20/2017	8,043	8,043	0	N/A	N/A	N/A	0
SECURITY	VOLKSWAGEN AUTO LEASE TRUST SFRIFS 2015 A CLASS A3	P	02/25/2015	06/20/2017	8,010	8,010	0	N/A	N/A	N/A	0
SECURITY	VOLKSWAGEN AUTO LEASE TRUST SERIES 2015 A CLASS A3	P	02/25/2015	06/20/2017	10,923	10,922	1	N/A	N/A	N/A	1
SECURITY	VOLKSWAGEN AUTO LOAN ENHANCED SERIFS 2013 2 CLASS A3	P	08/13/2014	01/20/2017	5,085	5,074	11	N/A	N/A	N/A	11
SECURITY	VOLKSWAGEN AUTO LOAN ENHANCED SERIFS 2013 2 CLASS A3	P	08/13/2014	02/21/2017	6,871	6,857	15	N/A	N/A	N/A	15
SECURITY	VOLKSWAGEN AUTO LOAN ENHANCED SERIFS 2013 2 CLASS A3	P	08/13/2014	03/20/2017	6,430	6,416	14	N/A	N/A	N/A	14
SECURITY	VULCAN MATERIALS CO	P	07/08/2016	02/17/2017	13,404	13,639	(234)	N/A	N/A	N/A	(234)
SECURITY	VULCAN MATERIALS CO	P	07/08/2016	01/13/2017	19,659	19,652	7	N/A	N/A	N/A	7
SECURITY	VULCAN MATERIALS CO	P	07/08/2016	01/13/2017	11,058	11,054	4	N/A	N/A	N/A	4
SECURITY	VULCAN MATERIALS CO	P	09/07/2016	01/13/2017	7,372	6,782	590	N/A	N/A	N/A	590
SECURITY	VULCAN MATERIALS CO	P	07/08/2016	02/08/2017	10,354	9,919	435	N/A	N/A	N/A	435
SECURITY	WARCO HOLDINGS INC	P	03/31/2016	02/16/2017	3,935	3,631	304	N/A	N/A	N/A	304
SECURITY	WARCO HOLDINGS INC	P	06/24/2016	02/16/2017	2,199	1,899	300	N/A	N/A	N/A	300
SECURITY	WARCO HOLDINGS INC	P	12/18/2015	02/16/2017	27,661	23,032	4,629	N/A	N/A	N/A	4,629
SECURITY	WARCO HOLDINGS INC	P	02/14/2017	05/11/2017	8,517	8,321	196	N/A	N/A	N/A	196
SECURITY	WARCO HOLDINGS INC	P	01/25/2017	05/11/2017	710	653	57	N/A	N/A	N/A	57
SECURITY	WARCO HOLDINGS INC	P	01/25/2017	07/03/2017	9,457	8,266	1,191	N/A	N/A	N/A	1,191
SECURITY	WABTEC CORP	P	04/07/2017	11/14/2017	19,801	20,853	(1,052)	N/A	N/A	N/A	(1,052)
SECURITY	WAL-MART STORES INC	P	05/16/2008	01/09/2017	1,808,983	1,489,691	319,291	N/A	N/A	N/A	319,291
SECURITY	WAL-MART STORES INC	P	11/21/2008	01/09/2017	1,025,783	779,275	246,509	N/A	N/A	N/A	246,509
SECURITY	WAL-MART STORES INC CALL 06/15/2047 UNSC	P	10/11/2017	11/15/2017	35,656	34,947	709	N/A	N/A	N/A	709
SECURITY	WAL-MART STORES INC SR NOTES	P	06/14/2013	01/13/2017	6,223	6,014	209	N/A	N/A	N/A	209
SECURITY	WAL-MART STORES INC SR NOTFS	P	03/06/2015	01/13/2017	18,668	18,881	(213)	N/A	N/A	N/A	(213)

(a)	(b)	(c)	(d)	(e)	(f)	(h)	(i)	(j)	(k)	(l)	(m)
Kind of Property	Description	How Acquired P=Purchased D=Donated	Date Acquired	Date Sold/ Matured	Gross Sales Price Less Expense of Sale	Cost or Other Basis and Expense of Sale	Gain (Loss)	Fair Market Value as of December 31, 1969	Adjusted Cost Basis	Excess of (j) over (k)	Losses from column (j) and gains (excess (i) over (l))
SECURITY	WAL-MART STORES INC SR NOTES	P	06/14/2013	06/07/2017	64,044	60,140	3,904	N/A	N/A	N/A	3,904
SECURITY	WATERS CORP	P	09/14/2016	05/19/2017	9,588	8,586	1,001	N/A	N/A	N/A	1,001
SECURITY	WATERS CORP	P	12/14/2016	05/19/2017	5,404	4,290	1,114	N/A	N/A	N/A	1,114
SECURITY	WATERS CORP	P	12/14/2016	07/03/2017	6,461	4,844	1,617	N/A	N/A	N/A	1,617
SECURITY	WATERS CORP	P	11/23/2016	07/03/2017	3,323	2,422	901	N/A	N/A	N/A	901
SECURITY	WATSCO INC	P	12/18/2015	02/16/2017	41,124	31,184	9,940	N/A	N/A	N/A	9,940
SECURITY	WEC ENERGY GROUP INC	P	09/25/2007	10/02/2017	1,499,415	539,136	960,278	N/A	N/A	N/A	960,278
SECURITY	WEC ENERGY GROUP INC	P	12/18/2015	01/13/2017	33,605	29,307	4,297	N/A	N/A	N/A	4,297
SECURITY	WELLS FARGO & COMPANY NFW	P	12/18/2015	01/13/2017	30,134	29,849	285	N/A	N/A	N/A	285
SECURITY	WELLS FARGO & COMPANY NFW	P	09/07/2016	01/13/2017	23,559	21,384	2,175	N/A	N/A	N/A	2,175
SECURITY	WELLS FARGO & COMPANY PRFP CALL 06/15/24 @100	P	04/14/2014	01/25/2017	82,300	80,000	2,300	N/A	N/A	N/A	2,300
SECURITY	WELLS FARGO & COMPANY SFR MTN UNSC	P	09/02/2014	03/17/2017	78,862	79,784	(922)	N/A	N/A	N/A	(922)
SECURITY	WESTERN ALLIANCE BANCORP	P	12/18/2015	02/15/2017	18,623	13,402	5,221	N/A	N/A	N/A	5,221
SECURITY	WESTERN ALLIANCE BANCORP	P	08/04/2016	02/15/2017	2,284	1,569	716	N/A	N/A	N/A	716
SECURITY	WESTPAC BANKING CORP SEDOL	P	07/07/2016	10/31/2017	105,221	106,409	(1,189)	N/A	N/A	N/A	(1,189)
SECURITY	WESTPAC BANKING CORP SEDOL	P	11/17/2015	10/31/2017	35,074	34,997	77	N/A	N/A	N/A	77
SECURITY	WGL HLDGS INC	P	02/13/2017	06/27/2017	8,948	8,917	31	N/A	N/A	N/A	31
SECURITY	WGL HLDGS INC	P	02/15/2017	06/27/2017	9,116	9,044	72	N/A	N/A	N/A	72
SECURITY	WGL HLDGS INC	P	02/15/2017	06/29/2017	83	83	0	N/A	N/A	N/A	0
SECURITY	WGL HLDGS INC	P	05/04/2017	06/29/2017	8,922	8,817	105	N/A	N/A	N/A	105
SECURITY	WGL HLDGS INC	P	05/04/2017	07/10/2017	499	494	5	N/A	N/A	N/A	5
SECURITY	WGL HLDGS INC	P	02/01/2017	07/10/2017	17,883	17,661	222	N/A	N/A	N/A	222
SECURITY	WGL HLDGS INC	P	02/02/2017	07/10/2017	8,983	8,848	135	N/A	N/A	N/A	135
SECURITY	WHOLE FOODS MKT INC	P	06/23/2017	08/28/2017	26,166	27,087	(921)	N/A	N/A	N/A	(921)
SECURITY	WHOLE FOODS MKT INC	P	06/20/2017	08/28/2017	36,162	37,000	(838)	N/A	N/A	N/A	(838)
SECURITY	WHOLE FOODS MKT INC	P	06/28/2017	08/28/2017	37,086	37,492	(406)	N/A	N/A	N/A	(406)
SECURITY	WHOLE FOODS MKT INC	P	07/05/2017	08/28/2017	11,508	11,524	(16)	N/A	N/A	N/A	(16)
SECURITY	WHOLE FOODS MKT INC	P	07/10/2017	08/28/2017	8,526	8,528	(2)	N/A	N/A	N/A	(2)
SECURITY	WHOLE FOODS MKT INC	P	07/11/2017	08/28/2017	9,366	9,343	23	N/A	N/A	N/A	23
SECURITY	WILLIAMS PARTNERS LP NOTES CALL 08/15/20 @100	P	06/20/2013	01/11/2017	73,090	70,925	2,164	N/A	N/A	N/A	2,164
SECURITY	WILLIAMS PARTNERS LP NOTES CALL 08/15/20 @100	P	04/07/2015	01/11/2017	26,104	26,284	(181)	N/A	N/A	N/A	(181)
SECURITY	WINPAK LTD SEDOL B3BK6K1	P	11/01/2017	12/07/2017	9,434	9,817	(383)	N/A	N/A	N/A	(383)
SECURITY	WISDOMTREE INVESTMENTS INC	P	12/18/2015	02/15/2017	5,930	10,728	(4,798)	N/A	N/A	N/A	(4,798)
SECURITY	WISDOMTREE INVESTMENTS INC	P	11/22/2016	02/15/2017	493	597	(104)	N/A	N/A	N/A	(104)
SECURITY	WISDOMTREE INVESTMENTS INC	P	07/01/2016	02/15/2017	648	748	(100)	N/A	N/A	N/A	(100)
SECURITY	WIX COM LTD SEDOL BFZCHN7	P	08/19/2016	02/15/2017	1,495	1,080	415	N/A	N/A	N/A	415
SECURITY	WIX COM LTD SEDOL BFZCHN7	P	12/18/2015	02/15/2017	4,431	1,935	2,496	N/A	N/A	N/A	2,496
SECURITY	WORLD FUEL SVCS CORP	P	01/05/2017	10/02/2017	12,455	17,633	(5,178)	N/A	N/A	N/A	(5,178)
SECURITY	WORLD FUEL SVCS CORP	P	02/13/2017	03/01/2017	38,007	43,408	(5,401)	N/A	N/A	N/A	(5,401)
SECURITY	WPP PLC ADR	P	12/18/2015	05/25/2017	13,366	13,530	(164)	N/A	N/A	N/A	(164)
SECURITY	WPP PLC ADR	P	12/18/2015	10/10/2017	24,111	25,591	(1,480)	N/A	N/A	N/A	(1,480)
SECURITY	XCEL ENERGY INC	P	09/07/2016	01/13/2017	8,446	8,905	(459)	N/A	N/A	N/A	(459)
SECURITY	XCEL ENERGY INC	P	12/18/2015	01/13/2017	28,556	25,300	3,256	N/A	N/A	N/A	3,256
SECURITY	XENCOR INC	P	02/10/2017	04/25/2017	8,175	8,543	(368)	N/A	N/A	N/A	(368)
SECURITY	XO GROUP INC	P	11/03/2016	02/15/2017	819	736	84	N/A	N/A	N/A	84
SECURITY	XO GROUP INC	P	12/18/2015	02/15/2017	3,660	3,283	377	N/A	N/A	N/A	377
SECURITY	XPO LOGISTICS INC	P	06/14/2016	02/15/2017	1,705	1,040	665	N/A	N/A	N/A	665
SECURITY	XPO LOGISTICS INC	P	12/18/2015	02/15/2017	10,736	6,136	4,600	N/A	N/A	N/A	4,600
SECURITY	XYLEM INC	P	05/16/2017	10/30/2017	10,226	8,246	1,979	N/A	N/A	N/A	1,979
SECURITY	XYLEM INC	P	02/13/2017	10/30/2017	2,395	1,778	617	N/A	N/A	N/A	617
SECURITY	XYLEM INC	P	02/13/2017	12/04/2017	10,139	7,159	2,980	N/A	N/A	N/A	2,980
SECURITY	ZAGG INC	P	02/10/2017	03/16/2017	2,135	1,995	140	N/A	N/A	N/A	140
SECURITY	ZAGG INC	P	02/10/2017	03/17/2017	2,238	2,138	99	N/A	N/A	N/A	99

SARAH SCAIFE FOUNDATION INCORPORATED  
INVESTMENTS HELD AT 12/31/17

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<u>Security Description</u>	<u>Total Units</u>	<u>Cost</u>	<u>Market Value</u>
<b><u>CASH &amp; CASH EQUIVALENTS</u></b>			
Money Market and Other Cash Equivalents	23,812,418	<u>\$ 23,812,418</u>	<u>\$ 23,812,418</u>
<b><u>GOVERNMENT SECURITIES-AGENCY AND TREASURY NOTES</u></b>			
FEDERAL HOME LOAN MTG CORP GOLD POOL G07230 03 000% DUE 12/01/2042	235,681	235,866	236,992
FEDERAL HOME LOAN MTG CORP GOLD POOL G07801 04 000% DUE 10/01/2044	153,732	164,049	162,212
FEDERAL HOME LOAN MTG CORP GOLD POOL G08451 04 500% DUE 06/01/2041	109,378	118,328	116,701
FEDERAL HOME LOAN MTG CORP GOLD POOL G15865 03 000% DUE 11/01/2028	97,071	102,023	98,894
FEDERAL HOME LOAN MTG CORP GOLD POOL J20832 02 500% DUE 10/01/2027	143,967	146,442	144,740
FEDERAL HOME LOAN MTG CORP GOLD POOL V61611 03 000% DUE 04/01/2032	332,581	342,117	338,962
FEDERAL NATL MTG ASSN NOTES CALL 05/30/14 @100 01 500% DUE 11/30/2018	290,000	291,676	289,142
FEDERAL NATL MTG ASSN POOL # 984277 05 500% DUE 06/01/2038	41,319	45,119	45,754
FEDERAL NATL MTG ASSN POOL # AB2275 04 500% DUE 02/01/2041	97,345	103,161	104,842
FEDERAL NATL MTG ASSN POOL # AE0984 04 500% DUE 02/01/2041	196,350	208,198	210,534
FEDERAL NATL MTG ASSN POOL # AH5583 04 500% DUE 02/01/2041	140,690	150,800	150,785
FEDERAL NATL MTG ASSN POOL #932639 05 000% DUE 03/01/2040	121,450	131,413	132,081
FEDERAL NATL MTG ASSN POOL #AB2077 04 000% DUE 01/01/2041	44,501	46,881	47,161
FEDERAL NATL MTG ASSN POOL #AB3026 04 000% DUE 05/01/2041	173,815	183,526	182,550
FEDERAL NATL MTG ASSN POOL #AB4115 04 000% DUE 12/01/2041	190,293	198,678	199,854
FEDERAL NATL MTG ASSN POOL #AE4680 04 000% DUE 11/01/2040	163,486	173,074	171,778
FEDERAL NATL MTG ASSN POOL #AH3645 04 000% DUE 02/01/2041	65,274	69,976	68,580
FEDERAL NATL MTG ASSN POOL #AL0065 04 500% DUE 03/01/2041	130,461	138,304	139,857
FEDERAL NATL MTG ASSN POOL #AL0846 03 500% DUE 10/01/2026	60,584	63,228	62,552
FEDERAL NATL MTG ASSN POOL AB2527 04 000% DUE 03/01/2041	158,863	165,478	166,860
FEDERAL NATL MTG ASSN POOL AB6018 03 500% DUE 08/01/2042	223,622	231,106	230,904
FEDERAL NATL MTG ASSN POOL AB7859 03 500% DUE 02/01/2043	109,100	109,424	112,700
FEDERAL NATL MTG ASSN POOL AL2610 02 500% DUE 11/01/2027	292,284	294,818	293,744
FEDERAL NATL MTG ASSN POOL AL2935 03 500% DUE 02/01/2043	89,946	91,956	93,022
FEDERAL NATL MTG ASSN POOL AL3614 03 500% DUE 02/01/2027	52,727	55,169	54,438
FEDERAL NATL MTG ASSN POOL AL3904 03 500% DUE 01/01/2028	114,115	120,415	117,815
FEDERAL NATL MTG ASSN POOL AL6962 03 500% DUE 11/01/2029	88,497	93,544	91,370
FEDERAL NATL MTG ASSN POOL AP0495 03 500% DUE 08/01/2042	397,518	413,294	410,424
FEDERAL NATL MTG ASSN POOL AP2133 03 500% DUE 08/01/2042	113,134	117,300	116,812
FEDERAL NATL MTG ASSN POOL AS5385 04 000% DUE 07/01/2045	187,839	200,430	196,552
FEDERAL NATL MTG ASSN POOL AS6111 04 000% DUE 11/01/2045	203,754	218,335	213,120
FEDERAL NATL MTG ASSN POOL AS6311 03 500% DUE 12/01/2045	298,867	313,880	307,017
FEDERAL NATL MTG ASSN POOL AS7343 03 000% DUE 06/01/2046	340,764	348,360	340,937
FEDERAL NATL MTG ASSN POOL AT2016 03 000% DUE 04/01/2043	122,823	123,265	123,488
FEDERAL NATL MTG ASSN POOL AT2127 03 000% DUE 04/01/2043	271,897	272,736	273,362
FEDERAL NATL MTG ASSN POOL AT5900 03 000% DUE 06/01/2043	155,242	153,459	156,072
FEDERAL NATL MTG ASSN POOL AT7899 03 500% DUE 07/01/2043	146,791	152,411	151,204
FEDERAL NATL MTG ASSN POOL AU4279 03 000% DUE 09/01/2043	122,761	123,835	123,395
FEDERAL NATL MTG ASSN POOL AZ7887 03 500% DUE 06/01/2026	91,909	97,308	94,892
FEDERAL NATL MTG ASSN POOL BM1231 03 500% DUE 11/01/2031	149,932	156,655	154,891
FEDERAL NATL MTG ASSN POOL MA0704 04 000% DUE 04/01/2021	23,300	24,764	23,975
FEDERAL NATL MTG ASSN POOL MA1236 03 500% DUE 11/01/2042	276,913	287,566	286,185
FEDERAL NATL MTG ASSN POOL MA1405 03 000% DUE 04/01/2028	138,660	144,289	141,536
FEDERAL NATL MTG ASSN POOL MA1525 03 500% DUE 08/01/2043	179,874	187,884	185,274
FEDERAL NATL MTG ASSN POOL MA2039 03 500% DUE 09/01/2029	106,061	112,522	109,560
FEDERAL NATL MTG ASSN POOL MA2336 03 500% DUE 07/01/2025	63,436	67,391	65,500
FEDERAL NATL MTG ASSN POOL MA2671 03 500% DUE 07/01/2046	70,135	73,790	72,048
FEDERAL NATL MTG ASSN POOL MA2803 02 500% DUE 11/01/2031	457,577	460,097	457,087
FEDERAL NATL MTG ASSN POOL MA2869 02 500% DUE 01/01/2027	98,551	100,168	98,862
GOVT NATL MTG ASSN II POOL MA0852 03 500% DUE 03/20/2043	175,694	183,955	182,607
GOVT NATL MTG ASSN II POOL MA1376 04 000% DUE 10/20/2043	89,091	94,637	93,860
GOVT NATL MTG ASSN II POOL MA2446 04 000% DUE 12/20/2044	65,066	69,316	68,190
USA TREASURY BOND TREASURY INFLAT PROTECTN SECS 00 125% DUE 07/15/2024	490,000	498,426	503,224

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SARAH SCAIFE FOUNDATION INCORPORATED  
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<u>Security Description</u>	<u>Total Units</u>	<u>Cost</u>	<u>Market Value</u>
USA TREASURY NOTE 01 625% DUE 07/31/2019	495,000	502,004	493,182
USA TREASURY NOTE 01 625% DUE 12/31/2019	605,000	608,197	601,830
USA TREASURY NOTE 04 500% DUE 02/15/2036	590,000	739,954	759,554
USA TREASURY NOTES 00 875% DUE 04/15/2019	140,000	138,943	138,267
USA TREASURY NOTES 01 000% DUE 09/30/2019	755,000	748,368	743,875
USA TREASURY NOTES 01 125% DUE 03/31/2020	475,000	467,818	466,892
USA TREASURY NOTES 01 125% DUE 10/31/2019	550,000	546,761	543,835
USA TREASURY NOTES 01 500% DUE 07/15/2020	510,000	508,515	504,542
USA TREASURY NOTES 01 625% DUE 07/31/2020	525,000	527,049	520,962
USA TREASURY NOTES 01 625% DUE 08/15/2022	1,020,000	999,987	996,172
USA TREASURY NOTES 01 625% DUE 08/31/2022	160,000	157,167	156,042
USA TREASURY NOTES 01 750% DUE 10/31/2020	245,000	244,512	243,612
USA TREASURY NOTES 02 000% DUE 02/28/2021	1,895,000	1,911,056	1,893,882
USA TREASURY NOTES 02 125% DUE 09/30/2021	405,000	406,883	405,255
USA TREASURY NOTES 02 250% DUE 11/15/2025	430,000	421,655	426,220
USA TREASURY NOTES 02 375% DUE 08/15/2024	950,000	954,282	953,040
USA TREASURY NOTES 02 500% DUE 02/15/2045	455,000	409,025	433,761
USA TREASURY NOTES 02 500% DUE 08/15/2023	710,000	721,382	719,628
USA TREASURY NOTES 03 75% DUE 08/15/2041	1,135,000	1,293,822	1,345,020
		<u>21,378,217</u>	<u>21,360,540</u>

**MUNICIPAL BONDS**

TEXAS ST TRANSN COMMN TAX FIRST TIER SER B 05 178% DUE 04/01/2030	115,000	<u>131,216</u>	<u>138,166</u>
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**COMMON STOCK**

3M COMPANY	3,000	244,350	706,110
ABAXIS INC	207	10,144	10,251
ABB LTD SPONSORED ADR	4,365	76,228	117,065
ABBOTT LABORATORIES INC	4,399	182,809	251,051
ABBOTT LABORATORIES INC	2,193	117,567	125,155
ABBVIE INC	13,000	15,008	1,257,230
ACCENTURE PLC CLASS A SEDOL B4BNMY3 ISIN IE00B4BNMY34	59,500	3,658,922	9,108,855
ACS ACTIVIDADES CONS-UNS ADR ADR SEDOL B3F8LH3 ISIN US00089H1068	8,028	49,465	62,538
ACTIVISION BLIZZARD INC	1,426	57,251	90,294
ACTUANT CORP CLASS A (NEW)	1,499	38,741	37,925
ADIDAS AG SPONSORED ADR	2,050	227,999	204,631
AERCAP HOLDINGS NV ISIN NL0000687663 SEDOL BIHHKD3	1,981	76,711	104,220
AES CORP	10,547	117,944	114,224
AFLAC INC	360	26,610	31,601
AGILENT TECHNOLOGIES (IPO)	1,813	117,337	121,417
AIA GROUP LTD SPONSORED ADR	2,338	61,025	80,041
AIA GROUP LTD SPONSORED ADR	14,480	400,062	495,722
AIA GROUP LTD SPONSORED ADR	4,937	119,229	169,018
AIR LIQUIDE ADR	401	9,017	10,087
AIR LIQUIDE ADR	5,849	127,070	147,132
AIR PRODUCTS & CHEMICALS INC	119	16,869	19,520
AIRBUS SE ADR	2,688	39,795	66,605
AKAMAI TECHNOLOGIES	421	22,721	27,382
ALBEMARLE CORP	875	117,901	111,904
ALEXANDRIA REAL ESTATE EQUITIES INC	307	27,716	40,091
ALFA LAVAL AB-UNSPON ADR ADR SEDOL B3F2F06 ISIN US0153931011	2,053	32,089	48,430
ALIBABA GROUP HOLDING LTD ADR SEDOL BP41ZD1 ISIN US01609W1027	2,490	349,497	429,351
ALLEGHENY TECHNOLOGIES INC	591	6,542	14,267
ALLEGHENY TECHNOLOGIES INC	2,702	47,323	65,220
ALLERGAN PLC SEDOL BY9D546 ISIN IE00BY9D5467	1,656	397,022	270,888
ALLIANCE DATA SYSTEMS CORP	1,063	255,843	269,445
ALLIANZ SE SPON ADR	5,580	100,668	128,145
ALLIANZ SE SPON ADR	4,692	81,930	107,752

ATTACHMENT

SARAH SCAIFE FOUNDATION INCORPORATED  
INVESTMENTS HELD AT 12/31/17

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<u>Security Description</u>	<u>Total Units</u>	<u>Cost</u>	<u>Market Value</u>
ALLSTATE CORP	2,975	204,891	311,512
ALPHABET INC/CA-CL A	4,780	4,518,724	5,035,252
ALPHABET INC/CA-CL A	412	374,239	434,001
ALPS ELEC CO-UNSPON ADR SEDOL 2021399 ISIN US0210902047	7,150	373,604	412,770
ALTRA INDUSTRIAL MOTION CORP	849	29,917	42,790
ALTRIA GROUP INC	175,000	589,981	12,496,750
AMAZON COM INC	435	401,141	508,715
AMBEV SA-SPN ADR ADR SEDOL BG804F6 ISIN US02319V1035	10,706	66,230	69,161
AMERICAN TOWER CORP	304	32,476	43,372
AMERICAN TOWER CORP	596	57,912	85,031
AMERICAN TOWER CORP	2,299	281,822	327,998
AMERICAN WATER WORKS CO INC	114	9,249	10,430
AMERIPRISE FINANCIAL INC	69,000	4,304,656	11,693,430
AMGEN INC	53,150	4,399,823	9,242,785
AMPHENOL CORP NEW CL A	440	30,360	38,632
AMPHENOL CORP NEW CL A	262	17,784	23,004
AMPLIFY SNACK BRANDS INC	1,652	19,907	19,841
ANALOG DEVICES INC	55,800	1,530,840	4,967,874
APACHE CORPORATION	509	24,897	21,490
APPLE INC	37,777	5,024,402	6,393,002
APTARGROUP INC	212	15,939	18,291
ARCELORMITTAL CLASS REG ADR SEDOL BD4H9V1 ISIN US03938L2034	2,788	61,450	90,080
ARCH CAPITAL GROUP LTD	614	57,145	55,732
ARCHER DANIELS MIDLAND CO	4,927	200,787	197,474
ARRIS INTERNATIONAL LTD SEDOL BZ04Y37 ISIN GB00BZ04Y379	1,117	31,012	28,690
ASML HOLDING NV-NY SEDOL B908F01 ISIN USN070592100	2,530	310,197	439,765
ASPEN PHARMACARE HL-UNSP ADR ADR SEDOL B3L9ZP6 ISIN US04530Y1064	1,380	29,836	30,340
ASTRAZENECA PLC SPONS ADR	14,130	486,535	490,311
AT&T INC	118,500	2,907,107	4,607,280
AT&T INC	5,418	201,500	210,652
ATLAS COPCO AB SPONSORED ADR NEW REPSTG COM	5,520	200,285	237,884
ATLAS COPCO AB SPONSORED ADR NEW REPSTG COM	1,375	33,206	59,250
AUTOLIV INC	155	17,843	19,697
AUTOMATIC DATA PROCESSING INC	58,900	1,937,548	6,902,491
AVNET INC	831	31,692	32,924
AXA SPONSORED ADR	2,466	55,513	73,154
AXALTA COATING SYSTEMS LTD SEDOL BSWCF5 ISIN BMG0750C1082	2,188	64,316	70,804
B & G FOODS INC	876	31,789	30,791
BAE SYSTEEMS PLC SPONSORED ADR	1,998	66,195	62,298
BAIDU INC	373	66,433	87,360
BAIDU INC	601	114,268	140,760
BANC OF CALIFORNIA INC	1,118	25,267	23,087
BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED ADR	7,250	54,386	61,625
BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED ADR	12,521	88,309	106,425
BANCO SANTANDER S A ADR	9,462	47,701	61,881
BANK NEW YORK MELLON CORP COM	4,642	197,328	250,018
BANKUNITED INC	2,442	90,617	99,438
BARD C R INC	178	56,069	58,961
BARD C R INC	149	28,745	49,355
BAXTER INTERNATIONAL INC	1,858	117,537	120,101
BAYER A G SPONSORED ADR	2,027	69,417	63,015
BAYER A G SPONSORED ADR	13,080	411,658	406,657
BAYER A G SPONSORED ADR	5,252	139,946	163,285
BAYERISCHE MOTOREN-SPON ADR SEDOL BD6KTC9 ISIN US0727433056	1,387	48,503	48,087
BB&T CORP	4,751	198,919	236,220
BB&T CORP	406	16,825	20,180
BBA AVIATION PLC-UNSPON ADR ADR SEDOL B2RB0W1 ISIN US05530H1005	1,035	15,449	24,385
BECTON DICKINSON AND CO PFD 06 125% 05/01/2020	1,973	107,952	114,237

ATTACHMENT



SARAH SCAIFE FOUNDATION INCORPORATED  
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<u>Security Description</u>	<u>Total Units</u>	<u>Cost</u>	<u>Market Value</u>
BERKSHIRE HATHAWAY INC CLASS B	45,000	2,028,491	8,919,900
BHP BILLITON PLC ADR	2,540	72,044	102,362
BLACK HILLS CORP	648	38,796	38,951
BLACK KNIGHT INC-WHEN ISSUED	937	33,396	41,365
BLACKHAWK NETWORK HLDGS INC COM	1,055	37,173	37,611
BLACKROCK INC	10,780	2,193,205	5,537,794
BLACKSTONE MORTGAGE TRUST	2,979	89,903	95,864
BORG WARNER INC	771	31,375	39,390
BORG WARNER INC	2,287	118,169	116,842
BOSTON PPTYS INC REIT	76	9,325	9,882
BOSTON PPTYS INC REIT	186	23,966	24,180
BP PLC SPONSORED ADR	2,843	86,027	119,491
BRISTOL MYERS SQUIBB CO	49,000	1,478,342	3,002,720
BRITISH AMERICAN TOBACCO PLC SPONSORED ADR	1,504	98,164	100,752
BROADCOM LTD SEDOL BD9WQP4 ISIN SG9999014823	1,750	353,910	449,572
BROOKFIELD ASSET MANAGEMENT CL A ISIN CA1125851040 SEDOL 2092555	1,883	69,336	81,980
BROWN & BROWN INC	1,457	62,559	74,977
BROWN FORMAN CORP.CLASS B	441	20,704	30,282
BUFFALO WILD WINGS INC	189	29,622	29,550
BUFFALO WILD WINGS INC	209	30,954	32,677
CA INC	6,700	210,674	222,970
CACI INTL INC CL A	347	41,488	45,922
CALIFORNIA WTR SVC GROUP	226	7,591	10,245
CALLAWAY GOLF CO	2,546	28,455	35,460
CALLON PETE CO DEL	3,671	56,509	44,602
CANADIAN NATL RAILWAY CO SEDOL 2210959 ISIN CA1363751027	1,103	61,665	90,998
CANADIAN NATURAL RESOURCES SEDOL 2171573 ISIN CA1363851017	1,845	59,662	65,902
CANON INC SPONS ADR	1,878	56,255	70,237
CARDINAL HEALTH INC	2,950	232,581	180,747
CARLSBERG AS SPON ADR	3,021	55,104	72,740
CARMAX INC	1,115	75,102	71,502
CARREFOUR SA	13,392	65,964	58,121
CARRIZO OIL & GAS INC	2,319	73,401	49,348
CBRE GROUP INC	872	30,290	37,760
CDW CORP/DE	1,193	61,133	82,902
CELGENE CORP	4,122	495,482	430,172
CERNER CORP	289	16,815	19,470
CF INDUSTRIES HOLDINGS INC	595	24,774	25,311
CHARLES RIV LABORATORIES INTL INC	406	36,552	44,437
CHARLES RIV LABORATORIES INTL INC	655	51,728	71,690
CHECK POINT SOFTWARE TECH SEDOL 2181334 ISIN IL0010824113	664	59,857	68,804
CHEMICAL FINANCIAL CORP	1,271	63,171	67,960
CHEVRON CORPORATION	47,800	2,843,098	5,984,082
CHEVRON CORPORATION	1,923	185,687	240,740
CHINA MOBILE LTD SPON ADR	2,108	118,438	106,538
CHUBB LTD SEDOL B3BQMF6 ISIN CH0044328745	7,505	995,339	1,096,700
CHUBB LTD SEDOL B3BQMF6 ISIN CH0044328745	134	19,106	19,581
CISCO SYSTEMS INC	126,215	3,880,734	4,834,032
CISCO SYSTEMS INC	7,337	210,654	281,007
CISCO SYSTEMS INC	3,502	117,737	134,127
CK HUTCHISON HOLDIN-UNSP ADR ADR SEDOL BWH65X2 ISIN US12562Y1001	5,202	66,235	65,311
CK HUTCHISON HOLDIN-UNSP ADR ADR SEDOL BWH65X2 ISIN US12562Y1001	6,645	85,099	83,428
CLEAN HARBORS INC	941	50,552	51,002
CLOROX CO	337	44,773	50,122
CME GROUP INC A DERIVATIVES EXCHANGE	2,824	336,952	412,442
COBIZ FINANCIAL INC	958	18,877	19,150
COGENT COMMUNICATIONS HOLDINGS INC	781	31,496	35,372
COGNIZANT TECHNOLOGY SOLUTIONS	6,371	406,541	452,468

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SARAH SCAIFE FOUNDATION INCORPORATED  
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<u>Security Description</u>	<u>Total Units</u>	<u>Cost</u>	<u>Market Value</u>
COLGATE-PALMOLIVE CO	530	38,325	39,985
COLUMBIA PROPERTY TRUST INC	2,914	65,280	66,870
COMMERCE BANCSHARES INC	351	16,433	19,600
CONNECTICUT WATER SERVICE INC	168	9,974	9,645
CONOCOPHILLIPS	4,469	209,717	245,305
CONTINENTAL RESOURCES INC/OK	893	27,074	47,305
COPART INC	2,280	66,960	98,475
CORNING INC	3,925	117,554	125,561
CORPORATE OFFICE PPTYS TR REIT	2,211	65,051	64,561
COSTCO WHOLESALE CORP	19,700	1,129,411	3,666,564
CROWN CASTLE INTL CORP	410	36,717	45,514
CROWN HOLDINGS INC	994	53,106	55,915
CSL LTD-SPONSORED ADR ADR SEDOL BN5TD14 ISIN US12637N2045	801	29,917	44,191
CSRA INC-W/I	2,677	83,226	80,090
CSX CORP	1,150	31,662	63,265
CUMMINS INC	371	33,590	65,535
CVS HEALTH CORPORATION	2,704	234,414	196,040
D R HORTON INC	1,371	42,624	70,015
DAIMLER AG-UNSPONSORED ADR SEDOL BYVH331 ISIN US2338252073	1,501	114,081	127,035
DANAHER CORP	1,359	117,594	126,145
DARDEN RESTAURANTS INC W I	379	24,222	36,395
DARLING INGREDIENTS INC	3,852	51,617	69,835
DASSAULT SYSTEMS SA SPON ADR	1,234	98,237	130,855
DAVITA INC	932	60,421	67,335
DBS GROUP HLDGS LTD SPONSORED ADR	1,050	49,781	78,395
DBS GROUP HLDGS LTD SPONSORED ADR	1,205	54,916	89,965
DEUTSCHE BOERSE AG UNSPN ADR	6,425	68,189	74,115
DEUTSCHE TELEKOM AG SPONSORED ADR	4,161	74,284	73,485
DIEBOLD NIXDORF INC	2,258	59,954	36,915
DNB ASA-SPONSOR ADR ADR SEDOL B59G6H2 ISIN US23328E1064	3,436	49,045	63,785
DOLLAR TREE INC	2,730	224,247	292,950
DOVER CORP	113	7,910	11,415
DOWDUPONT INC	3,860	210,950	274,905
E ON SE ADR	6,631	59,906	72,115
EAGLE BANCORP INC	705	41,860	40,820
EASTMAN CHEM CO	445	30,465	41,225
EATON VANCE CORP COM NON VTG	503	16,441	28,364
ECHOSTAR CORP CLASS A	473	18,113	28,335
ECOLAB INC	48,000	1,317,900	6,440,640
ECOLAB INC	140	17,909	18,785
ECOLAB INC	1,872	243,724	251,185
EDISON INTL	3,127	209,753	197,751
EDUCATION REALTY TRUST INC	1,480	59,925	51,685
EMCOR GROUP INC	830	55,132	67,855
ENEL SPA ADR	21,336	95,180	130,365
ENGIE ADR	4,540	71,481	77,925
ENI S P A SPONSORED ADR	3,428	100,703	113,775
ENPRO INDUSTRIES INC	832	52,547	77,800
ENVISION HEALTHCARE CORP	2,184	107,351	75,475
EQUINIX INC	660	273,007	299,125
EQUITY COMMONWEALTH	1,523	47,056	46,465
EQUITY RESIDENTIAL SH BEN INT REIT	3,476	222,280	221,665
ESSILOR INTL ADR	1,013	58,932	69,875
EVEREST RE GROUP LTD	178	40,851	39,384
EXPEDITORS INTERNATIONAL WASHINGTON INC	1,157	63,880	74,840
EXPRESS INC	1,001	11,801	10,160
EXPRESS SCRIPTS HLDG CO	3,542	262,524	264,375
EXXON MOBIL CORP	131,065	495,438	10,962,275

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SARAH SCAIFE FOUNDATION INCORPORATED  
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<u>Security Description</u>	<u>Total Units</u>	<u>Cost</u>	<u>Market Value</u>
F N B CORP PA	6,806	95,777	94,055
FACEBOOK INC A	26,690	3,962,229	4,709,717
FACEBOOK INC A	2,630	370,242	464,090
FACTSET RESH SYS INC	247	39,419	47,612
FANUC CORP ADR	18,770	415,187	451,231
FANUC CORP ADR	5,242	86,214	126,018
FAST RETAILING CO ADR UNSPONSORED	1,803	69,449	71,868
FASTENAL CO	980	43,453	53,590
FEDERATED INVS INC PA CL B	692	20,015	24,967
FIRST HORIZON NATL CORP	4,208	82,018	84,118
FLEX LTD SEDOL 2353058 ISIN SG9999000020	2,317	26,854	41,682
FRANKLIN RESOURCES INC	2,650	117,976	114,822
FRESENIUS MEDICAL CARE AG & CO SPONSORED ADR	1,694	72,118	89,020
FUCHS PETROLUB SE-PREF ADR ADR SEDOL B70BT82 ISIN US35952Q1067	3,527	42,007	46,662
FUJI FILM HOLDINGS CORP - ADR ISIN US35958N1072 SEDOL 2354501	436	17,959	17,852
FULLER H B CO	908	47,147	48,912
GATX CORP	360	14,784	22,378
GENERAC HOLDINGS INC	783	29,818	38,772
GENERAL CABLE CORP DEL NEW	999	29,800	29,570
GILEAD SCIENCES INC	1,421	117,488	101,800
GLACIER BANCORP INC	1,113	39,087	43,841
GLAXO SMITHKLINE ADR	2,621	103,684	92,967
GLOBAL PAYMENTS INC-W/I	552	35,942	55,332
GLOBUS MEDICAL INC A	245	5,162	10,070
GRACE W R & CO DEL NEW	630	46,850	44,182
GREAT PLAINS ENERGY INC	1,508	41,163	48,618
GRIFOLS S A ADR	1,762	28,477	40,382
GRUPO FIN BANORTE SPON ADR	1,532	38,468	41,917
HAIN CELESTIAL GROUP INC	1,784	71,597	75,622
HALLIBURTON CO	3,980	173,314	194,502
HANCOCK HOLDING CO	776	27,869	38,412
HANESBRANDS INC - W/I	4,781	118,186	99,971
HANOVER INSURANCE GROUP INC	764	67,827	82,572
HAWAIIAN ELECTRIC INDUSTRIES INC	1,102	36,695	39,837
HDFC BANK LTD SPON - ADR	4,930	415,961	501,232
HDFC BANK LTD SPON - ADR	395	34,104	40,160
HEALTHCARE REALTY TRUST REIT	892	28,391	28,651
HEALTHSOUTH CORP	1,674	67,891	82,712
HEARTLAND EXPRESS INC	1,307	24,637	30,502
HENKEL AG & COMPANY KGAA SPONSORED ADR	81	9,813	9,732
HENRY SCHEIN INC	944	72,988	65,967
HESS CORPORATION	495	25,811	23,498
HESS CORPORATION	2,558	117,770	121,428
HEWLETT PACKARD ENTERPRISE CO	7,871	117,278	113,028
HEXCEL CORP	1,028	52,227	63,582
HOME DEPOT INC	47,000	2,228,425	8,907,910
HONDA MOTOR CO LTD AMERICAN SHARES ADR	3,950	123,874	134,610
HONEYWELL INTL INC	55,050	2,930,800	8,442,468
HORACE MANN EDUCATORS CORP NEW	1,343	54,241	59,220
HORIZON GLOBAL CORP	3,122	53,811	43,770
HOSTESS BRANDS INC	2,594	40,216	38,417
HP INC	5,819	117,078	122,257
HSBC HLDGS PLC SPONSORED ADR NEW	1,450	54,880	74,878
HSBC HLDGS PLC SPONSORED ADR NEW	1,017	42,781	52,518
HUB GROUP INC CL A	1,041	38,045	49,862
HUMANA INC	165	29,384	40,932
HUNT J B TRANSPORT SERVICES INC	88	7,722	10,118
HUNTINGTON INGALLS INDS INC	202	26,392	47,611

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<u>Security Description</u>	<u>Total Units</u>	<u>Cost</u>	<u>Market Value</u>
HURON CONSULTING GROUP INC	1,208	58,982	48,864
IBERDROLA SA SPON ADR	4,158	116,476	128,628
IBERIBANK CORP	1,198	95,508	92,844
ICICI BANK LTD SPON ADR	4,732	33,303	46,042
IDACORP INC	504	39,097	46,044
IHS MARKIT LTD SEDOL BD0Q558 ISIN BMG475671050	1,408	56,569	63,571
IHS MARKIT LTD SEDOL BD0Q558 ISIN BMG475671050	6,261	274,916	282,684
ILLUMINA INC	1,875	325,154	409,665
INFINEON TECHNOLOGIES ADR	16,430	310,348	448,128
INFINEON TECHNOLOGIES ADR	2,353	57,676	64,178
INFINITY PROPERTY & CASUALTY	508	44,048	53,848
INGEVITY CORP	544	29,094	38,336
INTEL CORP	83,365	1,266,856	3,848,128
INTEL CORP	6,029	210,013	278,295
INTERCONTINENTAL EXCHANGE INC	960	48,109	67,738
INTERNATIONAL BUSINESS MACHS CORP	803	117,727	123,196
INTESA SAN PAOLO SPA	3,215	41,479	64,154
INTUIT SOFTWARE	499	49,284	78,732
INTUITIVE SURGICAL INC	831	226,367	303,264
ISUZU MTRS LTD ADR	1,345	17,389	22,525
ITAU UNIBANCO BANCO HOLDING SPONSERED ADR	5,041	32,492	65,533
ITT INC	187	6,640	9,986
ITT INC	1,337	53,041	71,356
JGC CORP UBSPONSORED ADR	1,117	34,102	43,462
JOHNSON & JOHNSON	58,700	3,708,674	8,201,564
JOHNSON & JOHNSON	1,905	206,595	266,167
JPMORGAN CHASE & CO	103,500	4,523,539	11,068,296
JULIS BAER GROUP LTD UN SPON ADR	5,668	51,819	69,156
KEYCORP NEW	2,293	30,395	46,256
KIMBERLY-CLARK CORP	597	69,852	72,034
KINGFISHER PLC SPONSORED ADR	13,653	114,995	128,611
KOMATSU LTD SPON ADR	2,018	47,016	73,112
KONINKLIJKE AHOLD DELHAIZE ADR SEDOL BD9FL92 ISIN US5004675014	5,625	126,745	123,806
KONINKLIJKE PHILLIPS NV SPON ADR	6,220	217,134	235,116
KORN FERRY INTERNATIONAL	1,897	53,705	78,498
KUBOTA CORP SPON ADR	452	33,576	44,602
L OREAL CO UNSPONSORED ADR	1,917	65,732	84,884
LABORATORY CORP OF AMERICA HLDG	422	55,443	67,312
LABORATORY CORP OF AMERICA HLDG	255	31,636	40,674
LEXINGTON REALTY TRUST	3,037	32,165	29,307
LIBERTY BROADBAND-C	888	76,487	75,622
LIBERTY GLOBAL PLC SERIES C SEDOL B8W67B1 ISIN GB00B8W67B19	2,046	70,063	69,237
LINDSAY CORPORATION	204	16,430	17,992
LLOYDS BANKING GROUP PLC	18,778	67,492	70,418
LLOYDS BANKING GROUP PLC	35,980	134,563	134,924
LOCKHEED MARTIN CORP	26,200	988,933	8,411,516
LOWES COMPANIES INC	3,117	226,471	289,694
LVMH MOET HENNESSY LOUIS ADR	7,930	371,863	465,491
LVMH MOET HENNESSY LOUIS ADR	1,011	31,900	59,346
M&T BK CORP	58	6,826	9,917
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	2,819	110,608	91,736
MADDEN STEVEN LTD	904	30,689	42,217
MARATHON OIL CORP	14,944	200,160	253,002
MARKEL CORP (HOLDING CO)	86	81,685	97,964
MARKEL CORP (HOLDING CO)	9	7,919	10,252
MARSH & MCLENNAN COMPANIES INC	3,277	204,794	266,714
MASCO CORP	907	25,657	39,854
MASONITE INTERNATIONAL CORP SEDOL BCZM468 ISIN CA5753851099	560	34,226	41,524

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<u>Security Description</u>	<u>Total Units</u>	<u>Cost</u>	<u>Market Value</u>
MATTEL INC	7,694	118,671	118,334
MATTHEWS INTL CORP CL A	645	46,133	34,050
MB FINANCIAL INC	1,689	76,270	75,194
MCDONALD'S CORP	72,200	3,364,542	12,427,064
MCKESSON CORPORATION	10,000	359,384	1,559,500
MEDNAX INC	456	32,924	24,365
MELCO RESORTS ENTERTAIN LTD ADR SEDOL BIKYHF2 ISIN US5854641009	10,510	270,031	305,210
MERCK & CO INC	3,624	209,059	203,922
MERCK & CO INC	1,823	117,641	102,580
METLIFE INC	1,107	55,373	55,970
MICHAELS COS INC/THE	1,069	23,391	25,855
MICROSOFT CORP	106,125	4,057,587	9,077,932
MIDDLESEX WATER CO	230	9,289	9,175
MILACRON HOLDINGS CORP	2,687	47,427	51,425
MITSUBISHI ESTATE UNSPON ADR	3,731	75,609	64,621
MITSUBISHI ESTATE UNSPON ADR	1,613	33,647	27,937
MONDELEZ INTERNATIONAL	4,988	218,464	213,480
MONOTARO CO LTD - UNSP ADR ADR SEDOL BCFGY60 ISIN US61022V1070	1,298	37,603	41,224
MURPHY OIL CORP	679	16,528	21,082
MURPHY USA INC-W/I	1,653	104,270	132,834
NASPERS LTD ADR	2,450	60,926	138,670
NATIONAL GENERAL HLDGS	3,764	75,632	73,924
NATIONAL GRID GROUP PLC SEDOL BZ8FYV0 ISIN US6362744095	1,124	84,049	66,102
NATIONAL OILWELL VARCO INC	3,349	118,020	120,631
NESTLE S A SPONSORED ADR REPSTG REG SH	1,613	119,072	138,670
NETAPP INC	2,681	117,642	148,312
NETFLIX INC	1,104	166,804	211,924
NEWFIELD EXPLORATION CO	679	22,075	21,405
NEXSTAR MEDIA GROUP INC	1,185	70,492	92,667
NEXTERA ENERGY INC	53,850	811,657	8,410,832
NIDEC CORPORATION SPON ADR	14,420	345,091	506,862
NIKE INC CLASS B	368	19,418	23,018
NIKE INC CLASS B	5,232	290,898	327,262
NORTHERN TRUST CORP	617	47,584	61,632
NORTHERN TRUST CORP	266	19,129	26,571
NORTHROP GRUMMAN CORPORATION	943	190,791	289,410
NOVARTIS AG SPONSORED ADR	1,301	108,268	109,232
NTT DOCOMO INC SPON ADR	1,344	27,158	31,947
NVIDIA CORP	1,704	208,621	329,724
NXP SEMICONDUCTORS ISIN NL0009538784 SEDOL B505PN7	510	39,290	59,710
O REILLY AUTOMOTIVE INC	331	60,101	79,615
OCCIDENTAL PETROLEUM CORP	3,167	220,746	233,281
OCEANEERING INTERNATIONAL INC	970	25,397	20,500
OLIN CORP PAR \$1	770	16,786	27,397
OMNICOM GROUP	959	79,684	69,844
ON SEMICONDUCTOR CORPORATION	2,642	28,222	55,322
ONEOK INC NEW	262	5,569	14,004
ORACLE CORP	4,408	177,530	208,410
ORANGE ADR	3,497	59,603	60,848
ORBITAL ATK INC-W/I	289	38,454	38,004
OTSUKA HOLDINGS LTD ADR SEDOL B76XH88 ISIN US6891641010	2,669	49,278	58,504
OXFORD INDUSTRIES INC	545	32,284	40,975
PANASONIC CORPORATION LTD ADR	6,821	82,726	100,337
PARK24 CO LTD-SPN ADR ADR SEDOL BK3NZ99 ISIN US7014911025	1,378	37,762	33,072
PATTERSON COS INC	1,515	63,473	54,737
PAYPAL HOLDINGS INC-W/I	5,669	261,271	417,352
PENTAIR PLC SEDOL BLS09M3 ISIN IE00BLS09M33	149	9,140	10,522
PERFORMANCE FOOD GROUP CO	1,228	29,380	40,647

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SARAH SCAIFE FOUNDATION INCORPORATED  
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<u>Security Description</u>	<u>Total Units</u>	<u>Cost</u>	<u>Market Value</u>
PERNOD RICARD SA UNSPONSORED ADR	653	14,019	20,654
PFIZER INC	184,550	2,964,492	6,684,401
PFIZER INC	6,557	216,054	237,495
PFIZER INC	3,274	117,699	118,584
PHILIP MORRIS INTERNAT-W/I	95,754	421,178	10,116,410
PORTLAND GENERAL ELECTRIC CO	1,729	72,343	78,808
PRAXAIR INC	29,000	1,392,849	4,485,720
PRAXAIR INC	276	32,913	42,692
PRESTIGE BRANDS HOLDINGS INC	674	32,004	29,932
PRICELINE GROUP, INC	253	426,796	439,648
PROGRESSIVE CORP OHIO	882	28,000	49,674
PRYSMIAN SPA-UNSPONSOREE ADR ADR SEDOL B3F5D78 ISIN US74440L1061	18,024	277,481	296,224
QBE INSURANCE GROUP-SPN ADR ADR	7,935	65,240	66,257
QIAGEN NV SEDOL BYXS688 ISIN NL0012169213	7,077	213,573	218,892
QUEST DIAGNOSTICS INC	2,401	196,829	236,474
RALPH LAUREN CORP	1,335	118,241	138,420
RAYMOND JAMES FINANCIAL INC	511	30,968	45,632
RAYTHEON COMPANY	1,224	160,779	229,928
REGAL BELOIT CORP	861	59,986	65,952
REINSURANCE GROUP OF AMERICA	71	9,056	11,071
REINSURANCE GROUP OF AMERICA	268	23,396	41,785
RENAISSANCE HOLDINGS LTD ISIN BMG7496G1033 SEDOL 2728429	228	25,983	28,632
REXNORD CORP PFD 05 750% 11/15/2019	700	39,523	40,964
ROCHE HOLDING LTD SPONSORED ADR	2,332	76,528	73,642
ROCHE HOLDING LTD SPONSORED ADR	3,495	117,122	110,372
ROCKWELL COLLINS INC	506	62,032	68,624
ROSS STORES INC	757	48,378	60,742
ROYAL CARRIBEAN CRUISES LTD SEDOL 2754907 ISIN LR0008862868	437	42,012	52,122
ROYAL DSM N V SPONSORED ADR	3,370	42,124	80,470
ROYAL DUTCH SHELL PLC ADR A	1,100	48,400	73,381
ROYAL DUTCH SHELL PLC ADR A	70	3,496	4,670
ROYAL DUTCH SHELL PLC ADR B	1,930	88,480	131,800
ROYAL DUTCH SHELL PLC ADR B	1,756	73,591	119,917
ROYAL KPN NV SPONSORED ADR	19,986	72,732	69,951
RWE AG SPONSORED ADR REPSTG ORD PAR	1,409	17,052	28,585
S&P GLOBAL INC	2,231	306,854	377,931
SAFRAN SA UNSPON ADR	17,880	434,063	460,410
SANDERSON FARMS INC	78	6,295	10,822
SANOFI SPONSORED ADR	2,706	113,977	116,358
SAP SE SPONSORED ADR	1,228	96,214	137,978
SAP SE SPONSORED ADR	938	73,176	105,394
SASOL LTD SPONSORED ADR	1,041	26,116	35,612
SCE TRUST VI PFD 05 000% 12/31/2049	427	10,021	10,257
SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086	1,351	101,778	91,044
SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086	953	64,832	64,222
SCHNEIDER ELECTRIC SE	1,100	19,076	18,640
SCHWAB CHARLES CORP NEW	7,429	276,764	381,628
SEALED AIR CORP	918	39,346	45,257
SECOM LTD UNSPONSORED ADR	3,137	52,607	59,132
SELECT ENERGY SERVICES INC-A	1,731	24,823	31,572
SEMTECH CORP	763	19,722	26,092
SEVEN & I HOLDINGS UNSPN ADR	3,235	65,933	66,738
SHIRE PLC SPONSORED ADR	2,410	419,731	373,839
SHIRE PLC SPONSORED ADR	432	76,911	67,012
SILGAN HLDGS INC	1,622	42,423	47,671
SINGAPORE TELECOMMUNICATION ADR ISIN US82929R3049 SEDOL B02ZWN5	2,533	65,662	67,504
SLM CORP	2,098	16,607	23,707
SMITH & NEPHEW P/C SPON ADR	1,698	59,721	59,447

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SARAH SCAIFE FOUNDATION INCORPORATED  
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<u>Security Description</u>	<u>Total Units</u>	<u>Cost</u>	<u>Market Value</u>
SMITH & NEPHEW P/C SPON ADR	1,920	59,283	67,215
SNAP ON INC	271	45,566	47,235
SNYDERS LANCE INC	1,163	42,808	58,241
SONOCO PRODUCTS CO	533	21,870	28,324
SONOCO PRODUCTS CO	736	37,097	39,111
SONOVA HLDG AG ADR	1,340	33,353	41,875
SRC ENERGY INC	5,274	45,696	44,987
STANDEX INTERNATIONAL CORP	692	61,612	70,480
STANLEY BLACK & DECKER INC	28,500	2,173,911	4,836,165
STERLING BANCORP	994	18,499	24,452
STERLING BANCORP	4,834	109,366	118,916
STIFEL FINL CORP	542	23,237	32,282
STRYKER CORP	73	8,734	11,302
SUEZ UNSPON ADR	2,081	19,264	18,130
SUMITOMO MITSUI FINANCIAL GROUP INC SPON ADR	12,031	94,210	104,545
SYMRISE AG UNSPON ADR	2,483	41,069	52,987
SYNOPSIS INC	620	29,258	52,845
SYSCO CORP	342	18,417	20,770
SYSMEX CORP UNSPONSORED ADR	1,998	61,878	78,821
TAILORED BRANDS INC	1,006	21,028	21,961
TAIWAN SEMICONDUCTOR MTG CO ADR	3,737	86,100	148,172
TAIWAN SEMICONDUCTOR MTG CO ADR	2,639	60,611	104,630
TAKEDA PHARMACEUTIC SPON ADR	5,009	121,241	142,506
TATA MTRS LTD SPONSORED ADR	2,169	74,613	71,725
TCF FINANCIAL CORP	3,423	64,153	70,172
TEAM INC	4,282	106,010	63,802
TELEFONICA S A SPONSORED ADR	8,190	94,529	79,275
TELIA COMPANY AB	12,140	110,950	107,802
TENARIS SA ADR	796	20,919	25,361
TENCENT HOLDINGS LTD UNSPON ADR	9,340	277,812	484,932
TESCO PLC SPON ADR	17,113	113,742	145,285
TETRA TECH INC NEW	603	21,176	29,034
THE BANK OF N T BUTTERFIELD SEDOL BD8FF02 ISIN BMG0772R2087	1,517	49,826	55,052
THE HERSHEY COMPANY	266	29,086	30,194
THE SCOTTS MIRACLE-GRO COMPANY	292	19,687	31,241
THE TRAVELERS COS INC	516	63,955	69,990
THERMO FISHER SCIENTIFIC INC	6,855	986,183	1,301,627
TIME WARNER INC	74,130	2,124,205	6,780,671
TJX COMPANIES INC NEW	510	36,286	38,995
TJX COMPANIES INC NEW	683	48,172	52,222
TOKIO MARINE HOLDINGS ADR	2,893	108,323	132,355
TORAY INDUSTRIES - ADR ISIN US8908802064 SEDOL 2896672	3,497	65,993	65,918
TOTAL S A	1,168	52,353	64,567
TREEHOUSE FOODS INC WHEN ISS	934	67,997	46,190
TRIMAS CORP	2,229	50,478	59,620
TRIUMPH GROUP INC NEW	1,165	34,055	31,688
TURKIYE GARANTI BANKASI ADR	12,315	30,418	34,851
UMB FINL CORP	661	46,847	47,535
UNILEVER PLC W/I SPONSORED ADR	1,207	51,321	66,795
UNION PACIFIC CORP	45,500	2,778,796	6,101,550
UNITED BANKSHARES INC W VIRGINIA	824	29,474	28,634
UNITED OVERSEAS BK LTD SPONSORED ADR	3,558	95,520	141,021
UNITED TECHNOLOGIES CORP	63,900	1,244,870	8,151,722
UNIVERSAL HEALTH SERVICES INC CLASS B	194	19,863	21,990
UNIVEST CORP PA	2,456	70,941	68,891
UNUM GROUP	374	18,738	20,525
US BANCORP DEL COM NEW	134,200	3,252,872	7,190,430
VALIDUS HOLDINGS LTD ISIN BMG9319H1025 SEDOL B23HRW2	561	29,075	26,322

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SARAH SCAIFE FOUNDATION INCORPORATED  
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<u>Security Description</u>	<u>Total Units</u>	<u>Cost</u>	<u>Market Value</u>
VALVOLINE INC	2,514	54,279	63,001
VERIZON COMMUNICATIONS INC	4,199	208,812	222,257
VIAVI SOLUTIONS INC -W/I	3,428	32,027	29,961
VIRTUSA CORP	947	23,520	41,744
VISA INC CLASS A SHARES	5,065	458,197	577,511
WABTEC CORP	237	19,008	19,295
WASTE MANAGEMENT INC	3,159	197,642	272,622
WATERS CORP	103	16,538	19,895
WEC ENERGY GROUP INC	93,950	2,118,728	6,241,095
WEC ENERGY GROUP INC	291	14,818	19,331
WEIBO CORP-SPON ADR SEDOL BLLJ4H7 ISIN US9485961018	673	66,541	69,625
WELLS FARGO & COMPANY	103,000	3,181,463	6,249,010
WESTERN DIGITAL CORP	1,395	116,566	110,944
WESTERN UNION CO - W/I	6,073	117,938	115,448
WHITE MOUNTAINS INSURANCE GRP	35	30,188	29,795
WOODWARD INC	134	9,076	10,250
WORLD FUEL SVCS CORP	1,148	51,582	32,305
WPP PLC ADR	466	52,542	42,201
WPP PLC ADR	412	40,343	37,311
WR BERKLEY CORP	860	58,922	61,615
WR BERKLEY CORP	271	16,816	19,417
XEROX CORPORATION	3,520	117,638	102,608
XILINX INC	144	9,393	9,708
XILINX INC	701	33,493	47,261
ZOETIS INC	742	39,719	53,454
ZURICH INS GROUP LTD ADR	2,787	70,267	84,757
MISCELLANEOUS RETURN OF CAPITAL ADJUSTMENTS	-	(3,651)	-
		<u>138,932,031</u>	<u>325,249,384</u>

**CORPORATE AND ASSET BACKED BONDS**

21ST CENTY FOX AMER INC 06 900% DUE 03/01/2019	65,000	70,820	68,414
ABBOTT LABORATORIES CALL 08/30/2026 @ 100 000 UNSC 03 750% DUE 11/30/2026	120,000	119,194	123,224
ABBOTT LABORATORIES UNSC 02 350% DUE 11/22/2019	70,000	69,974	70,070
ABBVIE INC CALL 04/14/2021 @ 100 000 UNSC 02 300% DUE 05/14/2021	50,000	49,913	49,635
ACE INA HOLDINGS CALL 09/03/2022 @ 100 000 COGT 02 875% DUE 11/03/2022	50,000	49,937	50,681
ACTAVIS FUNDING SCS SEDOL ISIN US00507UAM36 02 350% DUE 03/12/2018	15,000	15,065	15,012
ACTAVIS FUNDING SCS SEDOL ISIN US00507UAR23 03 450% DUE 03/15/2022	80,000	79,494	81,284
ACTIVISION BLIZZARD CALL 05/15/2022 UNSC 02 600% DUE 06/15/2022	170,000	169,506	168,745
ALABAMA POWER CO SER 17A CALL 02/28/2022 02 450% DUE 03/30/2022	100,000	99,918	99,375
AMERICAN CAMPUS CMNTYS CALL 01/15/2023 @ 100 000 COGT 03 750% DUE 04/15/2023	120,000	116,538	123,074
AMERICAN ELECTRIC POWER UNSC 02 150% DUE 11/13/2020	90,000	89,880	89,581
AMERICAN EXPRESS CO CALL 09/29/2024 UNSC 03 000% DUE 10/30/2024	60,000	59,962	59,900
AMERICAN EXPRESS CREDIT ACCOUN SERIES 2017 1 CLASS A 01 950% DUE 09/15/2022	225,000	224,947	223,967
AMERICAN EXPRESS CREDIT ACCOUN SERIES 2017 1 CLASS A 01 950% DUE 09/15/2022	100,000	99,976	99,535
AMERICAN EXPRESS CREDIT ACCOUN SERIES 2017 6 CLASS A 00 000% DUE 05/15/2023	150,000	149,977	149,277
AMERICAN EXPRESS CREDIT CALL 08/14/2020 @ 100 000 UNSC 02 600% DUE 09/14/2020	45,000	45,012	45,228
AMERICAN EXPRESS CREDIT SER MTN CALL 04/03/2019 01 875% DUE 05/03/2019	10,000	9,996	9,960
AMERICAN EXPRESS CREDIT SER MTN CALL 06/30/18 @100 UNSC 01 800% DUE 07/31/2018	55,000	54,928	54,964
AMERICAN EXPRESS SR UNSECURED 07 000% DUE 03/19/2018	40,000	44,995	40,428
AMERICAN HONDA FINANCE SER MTN UNSC 01 600% DUE 07/13/2018	90,000	89,934	89,917
AMGEN INC CALL 04/11/2022 UNSC 02 650% DUE 05/11/2022	50,000	49,893	49,860
AMGEN INC CALL 11/01/2044 @ 100 000 UNSC 04 400% DUE 05/01/2045	80,000	75,660	87,047
AMPHENOL CORP CALL 12/30/2018 @ 100 000 UNSC 02 550% DUE 01/30/2019	105,000	106,068	105,357
AMPHENOL CORP CALL 12/30/2018 @ 100 000 UNSC 02 550% DUE 01/30/2019	40,000	40,407	40,130
AMPHENOL CORP UNSC 02 200% DUE 04/01/2020	30,000	29,957	29,852
ANDEAVOR CALL 10/01/2047 UNSC 04 500% DUE 04/01/2048	85,000	84,392	85,967
ANHEUSER-BUSCH INBEV FIN CALL 01/01/2021 @ 100 000 COGT 02 650% DUE 02/01/2021	35,000	35,616	35,170
ANHEUSER-BUSCH INBEV FIN CALL 08/01/2035 @ 100 000 COGT 04 700% DUE 02/01/2036	180,000	197,067	201,267

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<u>Security Description</u>	<u>Total Units</u>	<u>Cost</u>	<u>Market Value</u>
ANHEUSER-BUSCH INBEV WOR CO GUARNT SERIES WI 07 750% DUE 01/15/2019	65,000	72,363	68,647
APPLE INC UNSC 03 850% DUE 05/04/2043	120,000	109,624	124,675
ASSURANT INC UNSC 02 500% DUE 03/15/2018	160,000	160,392	160,182
AT&T INC CALL 02/14/2037 UNSC 04 900% DUE 08/14/2037	80,000	79,858	81,008
AT&T INC CALL 05/30/2020 @ 100 000 UNSC 02 450% DUE 06/30/2020	140,000	142,560	139,847
AT&T INC CALL 09/01/2056 UNSC 05 700% DUE 03/01/2057	60,000	59,641	65,897
AT&T INC CALL 11/15/2045 @ 100 000 UNSC 04 750% DUE 05/15/2046	70,000	68,937	68,464
ATMOS ENERGY CORP CALL 03/15/2027 UNSC 03 000% DUE 06/15/2027	80,000	79,986	79,595
AUTOMATIC DATA PROCESSNG CALL 06/15/2020 @ 100 000 UNSC 03 375% DUE 09/15/2025	95,000	94,896	98,054
BANK OF AMERICA CORP SER L SNTS 02 650% DUE 04/01/2019	170,000	170,990	170,967
BANK OF AMERICA CORP SER MTN CALL 10/21/26 @100 UNSC 03 248% DUE 10/21/2027	70,000	69,968	69,462
BANK OF AMERICA CORP SER MTN SUB 04 200% DUE 08/26/2024	150,000	153,062	157,961
BANK OF AMERICA CORP SER MTN UNSC 02 000% DUE 01/11/2018	145,000	145,628	145,002
BANK OF AMERICA CREDIT CARD TR SERIES 2015 A2 CLASS A 01 360% DUE 09/15/2020	335,000	334,960	334,638
BANK OF AMERICA CREDIT CARD TR SERIES 2017 A1 CLASS A1 01 950% DUE 08/15/2022	115,000	114,967	114,485
BANK OF MONTREAL SEDOL ISIN US06367THQ67 01 500% DUE 07/18/2019	35,000	34,966	34,660
BANK OF MONTREAL SEDOL ISIN US06367TYL87 02 100% DUE 06/15/2020	70,000	69,955	69,562
BANK OF NOVA SCOTIA SEDOL ISIN US064159HT62 01 650% DUE 06/14/2019	105,000	105,330	104,178
BANK OF NY MELLON CORP SER MTN CALL 02/04/26 @100 UNSC 02 800% DUE 05/04/2026	85,000	83,116	83,007
BB&T CORPORATION SER MTN CALL 03/01/2022 02 750% DUE 04/01/2022	70,000	69,869	70,497
BEAR STEARNS CO INC SR UNSECURED 07 250% DUE 02/01/2018	95,000	101,785	95,380
BEAR STEARNS CO INC SR UNSECURED 07 250% DUE 02/01/2018	20,000	21,234	20,080
BERKSHIRE HATHAWAY INC SR UNSEC 03 750% DUE 08/15/2021	135,000	145,296	141,737
BERKSHIRE HATHAWAY INC UNSC 03 000% DUE 02/11/2023	85,000	84,281	86,715
BMW VEHICLE OWNER TRUST SERIES 2016 A CLASS A3 01 160% DUE 11/25/2020	50,000	50,000	49,615
BNP PARIBAS SEDOL BH5GL20 ISIN US05574LTX63 02 400% DUE 12/12/2018	20,000	20,411	20,050
BNP PARIBAS SEDOL BKR3FQ2 ISIN US05574LXH67 02 450% DUE 03/17/2019	50,000	50,768	50,250
BP CAPITAL MARKETS PLC ISIN US05565QBR83 SEDOL B5BTW59 04 742% DUE 03/11/2021	75,000	80,476	80,312
BP CAPITAL MARKETS PLC SEDOL ISIN US05565QCX43 02 315% DUE 02/13/2020	20,000	20,161	20,045
BP CAPITAL MARKETS PLC SEDOL ISIN US05565QDL95 03 224% DUE 04/14/2024	170,000	169,990	174,187
BURLINGTN NORTH SANTA FE CALL 03/01/2044 @ 100 000 UNSC 04 550% DUE 09/01/2044	95,000	103,096	108,770
CAPITAL ONE FINANCIAL CO CALL 04/12/2020 UNSC 02 500% DUE 05/12/2020	45,000	44,929	44,944
CAPITAL ONE FINANCIAL CO CALL 04/12/2020 UNSC 02 500% DUE 05/12/2020	140,000	140,629	139,825
CAPITAL ONE FINANCIAL CO CALL 09/29/2025 @ 100 000 SUB 04 200% DUE 10/29/2025	55,000	54,996	56,585
CAPITAL ONE FINANCIAL CO CALL 09/30/2024 UNSC 03 300% DUE 10/30/2024	35,000	34,898	34,810
CAPITAL ONE MULTI-ASSET EXECUT SERIES 2017 A1 CLASS A1 02 000% DUE 01/17/2023	185,000	186,185	183,855
CARDINAL HEALTH INC UNSC 01 950% DUE 06/15/2018	55,000	55,086	54,965
CARDINAL HEALTH INC UNSC 02 400% DUE 11/15/2019	35,000	35,234	34,975
CARNIVAL CORP SEDOL ISIN US143658BA91 03 950% DUE 10/15/2020	145,000	151,529	151,381
CARNIVAL CORP SEDOL ISIN US143658BA91 03 950% DUE 10/15/2020	15,000	15,848	15,660
CBS CORP CALL 07/15/2044 @ 100 000 COGT 04 600% DUE 01/15/2045	65,000	64,175	66,275
CENTERPOINT ENERGY TRANSITION SERIES 2012-1 CLASS A2 02 1606% DUE 10/15/2021	166,131	165,865	166,154
CHASE ISSUANCE TRUST SERIES 2016 A4 CLASS A 01 490% DUE 07/15/2022	195,000	192,639	191,642
CINTAS CORP NO 2 COMP GUARNT 04 300% DUE 06/01/2021	115,000	122,667	121,251
CINTAS CORP NO 2 COMP GUARNT 04 300% DUE 06/01/2021	90,000	96,148	94,892
CITIBANK CREDIT CARD ISSUANCE SERIES 2016 A1 CLASS A1 01 750% DUE 11/19/2021	190,000	189,990	188,718
CITIBANK CREDIT CARD ISSUANCE SERIES 2017 A9 CLASS A9 01 800% DUE 09/20/2021	325,000	324,976	323,330
CITIGROUP INC CALL 12/10/2019 UNSC 02 450% DUE 01/10/2020	175,000	175,390	175,081
CITIGROUP INC SR UNSEC VAR% DUE 01/10/2028	105,000	105,000	108,682
CITIGROUP INC SUB 04 450% DUE 09/29/2027	165,000	170,449	174,680
CITIGROUP INC UNSC 02 050% DUE 12/07/2018	110,000	109,735	109,885
CITIGROUP INC UNSC 02 150% DUE 07/30/2018	40,000	39,990	40,025
CNH EQUIPMENT TRUST SERIES 2017 C CLASS A3 02 300% DUE 02/15/2023	50,000	49,999	49,780
COMCAST CORP CALL 01/15/2036 @ 100 000 UNSC 03 200% DUE 07/15/2036	85,000	85,086	80,828
CONOCOPHILLIPS NOTES 06 500% DUE 02/01/2039	50,000	65,827	69,972
CONSTELLATION BRANDS INC COGT 03 875% DUE 11/15/2019	160,000	166,768	164,338
CREDIT SUISSE SUB NOTES ISIN US22546 SEDOL B5PGKF2 05 400% DUE 01/14/2020	105,000	113,425	110,832
CVS HEALTH CORP SER 7YR CALL 05/20/22 @100 UNSC 03 500% DUE 07/20/2022	70,000	72,101	71,302

ATTACHMENT

SARAH SCAIFE FOUNDATION INCORPORATED  
INVESTMENTS HELD AT 12/31/17

ATTACHMENT

<u>Security Description</u>	<u>Total Units</u>	<u>Cost</u>	<u>Market Value</u>
DEUTSCHE BANK AG SEDOL ISIN US25152R2U64 02 950% DUE 08/20/2020	115,000	115,215	115,145
DEUTSCHE BANK AG SEDOL BZ044G0 ISIN US251541AQ13 04 250% DUE 10/14/2021	45,000	46,656	46,817
DISCOVER CARD EXECUTION NOTE T SERIES 2016 A4 CLASS A4 01 390% DUE 03/15/2022	160,000	159,986	158,035
DOMINION RESOURCES INC SER B UNSC 01 600% DUE 08/15/2019	75,000	74,993	74,175
DUKE ENERGY CAROLINAS 1ST MTG CALL 03/30/42 @100 04 000% DUE 09/30/2042	30,000	28,029	32,007
DUKE ENERGY CORP SR UNSEC 05 050% DUE 09/15/2019	40,000	43,315	41,795
DUKE ENERGY INDIANA INC SER WWW CALL 01/15/43 @100 MORT 04 900% DUE 07/15/2043	45,000	44,796	54,148
DUKE ENERGY PROGRESS INC CALL 06/01/2044 @ 100 000 MORT 04 150% DUE 12/01/2044	40,000	39,863	43,630
E I DU PONT DE NEMOURS UNSC 02 200% DUE 05/01/2020	35,000	34,962	34,965
ENERGY TRANSFER PARTNERS CALL 06/15/2045 @ 100 000 UNSC 06 125% DUE 12/15/2045	45,000	44,829	48,860
ENERGY TRANSFER PARTNERS CALL 12/15/2024 @ 100 000 UNSC 04 050% DUE 03/15/2025	80,000	78,476	79,940
EQT CORP CALL 07/01/2027 UNSC 03 900% DUE 10/01/2027	80,000	80,125	79,530
EQT CORP CALL 09/01/2020 UNSC 02 500% DUE 10/01/2020	40,000	39,952	39,721
FEDEX CORP COGT 03 900% DUE 02/01/2035	105,000	104,519	106,668
FIFTH THIRD AUTO TRUST SERIES 2015 1 CLASS A3 01 360% DUE 03/16/2020	67,037	67,026	66,900
FIFTH THIRD AUTO TRUST SERIES 2017 1 CLASS A3 01 800% DUE 02/15/2022	100,000	99,997	99,270
FIFTH THIRD AUTO TRUST SERIES 2017 1 CLASS A3 01 800% DUE 02/15/2022	55,000	54,999	54,602
FORD CREDIT AUTO LEASE TRUST SERIES 2017 B CLASS A2 01 800% DUE 06/15/2020	95,000	94,997	94,782
FORD CREDIT AUTO OWNER TRUST SERIES 2016 A CLASS A3 01 390% DUE 07/15/2020	26,053	26,053	25,968
FORD CREDIT AUTO OWNER TRUST SERIES 2016 C CLASS A3 01 220% DUE 03/15/2021	120,000	118,884	118,660
FORD CREDIT AUTO OWNER TRUST SERIES 2017 B CLASS A3 01 690% DUE 11/15/2021	160,000	159,993	159,770
FORD CREDIT AUTO OWNER TRUST SERIES 2017 C CLASS A4 02 160% DUE 03/15/2023	60,000	59,990	59,810
FORD MOTOR COMPANY CALL 09/08/2026 UNSC 04 346% DUE 12/08/2026	85,000	85,000	88,615
GENERAL ELECTRIC CO SR UNSECD 04 125% DUE 10/09/2042	60,000	57,019	62,850
GENERAL MOTORS CO CALL 07/01/2027 UNSC 05 150% DUE 04/01/2038	20,000	19,987	21,322
GENERAL MOTORS CO CALL 10/01/2035 @ 100 000 UNSC 06 600% DUE 04/01/2036	40,000	45,698	48,730
GENERAL MOTORS FINL CO CALL 07/15/2018 @ 100 000 COGT 03 100% DUE 01/15/2019	75,000	76,178	75,401
GENERAL MOTORS FINL CO COGT 04 350% DUE 01/17/2027	85,000	88,039	88,404
GILEAD SCIENCES INC UNSC 01 850% DUE 09/20/2019	65,000	64,977	64,730
GOLDMAN SACHS GROUP INC CALL 11/13/2019 UNSC 02 300% DUE 12/13/2019	225,000	224,831	224,856
GOLDMAN SACHS GROUP INC CALL 11/13/2019 UNSC 02 300% DUE 12/13/2019	140,000	139,902	139,910
GOLDMAN SACHS GROUP INC CALL 11/15/2020 @ 100 000 UNSC 02 350% DUE 11/15/2021	115,000	114,882	113,257
HARTFORD FINL SVCS GRP SR NOTES 06 300% DUE 03/15/2018	110,000	117,361	110,958
HARTFORD FINL SVCS GRP SR NOTES 06 300% DUE 03/15/2018	60,000	64,120	60,522
HONDA AUTO RECEIVABLES OWNER T SERIES 2015 4 CLASS A3 01 230% DUE 09/23/2019	85,951	85,939	85,645
HONDA AUTO RECEIVABLES OWNER T SERIES 2016 2 CLASS A3 01 390% DUE 04/15/2020	48,736	48,735	48,575
HONDA AUTO RECEIVABLES OWNER T SERIES 2016 3 CLASS A4 01 330% DUE 11/18/2022	100,000	99,976	98,462
HONDA AUTO RECEIVABLES OWNER T SERIES 2016 4 CLASS A3 01 470% DUE 12/18/2020	90,000	89,994	89,095
HONDA AUTO RECEIVABLES OWNER T SERIES 2017 1 CLASS A3 01 720% DUE 07/21/2021	185,000	185,108	183,795
HOST HOTELS & RESORTS SER D CALL 07/15/23 @100 UNSC 03 750% DUE 10/15/2023	115,000	112,721	117,062
HSBC HOLDINGS PLC SR UNSEC ISIN US404280AK50 SEDOL B61GQ88 05 100% DUE 04/05/2021	130,000	139,724	139,670
HUNTINGTON AUTO TRUST SERIES 2016 1 CLASS A4 01 930% DUE 04/15/2022	125,000	125,347	124,205
HYUNDAI AUTO RECEIVABLES TRUST SERIES 2015 A CLASS A4 01 370% DUE 07/15/2020	115,000	114,636	114,685
HYUNDAI AUTO RECEIVABLES TRUST SERIES 2015 C CLASS A3 01 460% DUE 02/18/2020	63,394	63,661	63,264
HYUNDAI AUTO RECEIVABLES TRUST SERIES 2017 A CLASS A3 01 760% DUE 08/16/2021	195,000	194,984	193,972
INTEL CORP CALL 03/11/2024 UNSC 02 875% DUE 05/11/2024	120,000	120,563	121,100
INTERCONTINENTALEXCHANGE CALL 08/15/2022 COGT 02 350% DUE 09/15/2022	110,000	109,748	108,921
JOHN DEERE CAPITAL CORP SER MTN UNSC 02 150% DUE 09/08/2022	120,000	119,756	117,444
JOHN DEERE OWNER TRUST SERIES 2016 A CLASS A3 01 360% DUE 04/15/2020	120,084	120,065	119,747
JOHN DEERE OWNER TRUST SERIES 2016 A CLASS A3 01 360% DUE 04/15/2020	87,753	87,740	87,508
JOHN DEERE OWNER TRUST SERIES 2017 A CLASS A3 01 780% DUE 04/15/2021	80,000	79,989	79,615
JOHN DEERE OWNER TRUST SERIES 2017 A CLASS A3 01 780% DUE 04/15/2021	90,000	89,813	89,567
JOHNSON & JOHNSON CALL 09/01/2035 @ 100 000 UNSC 03 550% DUE 03/01/2036	120,000	119,608	124,405
JP MORGAN CHASE & CO CALL 10/01/24 @100 JR SUB VAR % DUE 11/15/2026	80,000	82,500	87,904
JP MORGAN CHASE & CO SR UNSEC CALL 7/24/37 @ 100 VAR% DUE 07/24/2038	175,000	178,051	179,895
JPMORGAN CHASE & CO CALL 05/07/2021 @ 100 000 UNSC 02 400% DUE 06/07/2021	210,000	210,197	208,872
JPMORGAN CHASE & CO CALL 12/23/2019 @ 100 000 UNSC 02 250% DUE 01/23/2020	150,000	151,826	149,900
KIMCO REALTY CORP CALL 07/01/2026 @ 100 000 UNSC 02 800% DUE 10/01/2026	85,000	84,443	80,235

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KINDER MORGAN ENER PART SR UNSEC 06 950% DUE 01/15/2038	105,000	123,061	130,552
KLA-TENCOR CORP CALL 09/01/2021 @ 100 000 UNSC 04 125% DUE 11/01/2021	160,000	161,497	166,905
KLA-TENCOR CORP CALL 10/01/2019 @ 100 000 UNSC 03 375% DUE 11/01/2019	75,000	77,093	76,237
KRAFT FOODS GROUP INC SER WI 05 000% DUE 06/04/2042	80,000	79,345	85,842
KROGER CO BONDS 06 150% DUE 01/15/2020	160,000	176,469	171,912
KROGER CO CALL 08/01/2046 UNSC 04 450% DUE 02/01/2047	40,000	38,920	39,940
KROGER CO/THE CALL 01/01/2021 @ 100 000 UNSC 02 600% DUE 02/01/2021	75,000	75,267	75,075
LOCKHEED MARTIN CORP UNSC 01 850% DUE 11/23/2018	55,000	54,906	54,932
MERCEDES-BENZ AUTO RECEIVABLES SERIES 2016 1 CLASS A3 01 260% DUE 02/16/2021	90,000	89,989	89,388
METLIFE INC JR SUB VAR% DUE 12/15/2066	70,000	74,900	80,522
MICROSOFT CORP CALL 02/08/2036 @ 100 000 UNSC 03 450% DUE 08/08/2036	140,000	136,895	144,335
MONSANTO CO UNSC 02 125% DUE 07/15/2019	60,000	60,422	59,785
MORGAN STANLEY NTS 04 100% DUE 05/22/2023	75,000	77,235	78,138
MORGAN STANLEY SER GMTN UNSC 04 000% DUE 07/23/2025	135,000	141,612	141,352
MORGAN STANLEY UNSC 02 500% DUE 04/21/2021	165,000	165,012	164,722
MORGAN STANLEY UNSC 02 500% DUE 04/21/2021	155,000	155,557	154,741
MORGAN STANLEY UNSC 02 625% DUE 11/17/2021	80,000	79,320	79,632
NATIONAL RURAL UTIL COOP SER 3YR SCRD 01 650% DUE 02/08/2019	65,000	64,923	64,698
NEXTERA ENERGY CAPITAL COGT 01 649% DUE 09/01/2018	30,000	30,075	29,912
NEXTERA ENERGY CAPITAL COGT 02 300% DUE 04/01/2019	70,000	70,282	69,962
NISOURCE FINANCE CORP CALL 02/15/2027 COGT 03 490% DUE 05/15/2027	80,000	79,987	81,427
NISSAN AUTO RECEIVABLES OWNER SERIES 2017 A CLASS A3 01 740% DUE 08/16/2021	95,000	94,990	94,421
NISSAN AUTO RECEIVABLES OWNER SERIES 2017 B CLASS A3 01 750% DUE 10/15/2021	325,000	324,982	322,566
NISSAN AUTO RECEIVABLES OWNER SERIES 2017 B CLASS A3 01 750% DUE 10/15/2021	165,000	164,991	163,762
NISSAN AUTO RECEIVABLES OWNER SERIES 2017 C CLASS A3 02 120% DUE 04/18/2022	115,000	114,981	114,801
PACCAR FINANCIAL CORP SER MTN UNSC 01 450% DUE 03/09/2018	105,000	104,901	104,940
PACKAGING CORP OF AMERIC CALL 09/15/2027 UNSC 03 400% DUE 12/15/2027	130,000	129,685	130,322
PACKAGING CORP OF AMERIC UNSC 02 450% DUE 12/15/2020	75,000	74,920	75,102
PETROLEOS MEXICANOS COM GTD ISIN US71654QAW24 06 000% DUE 03/05/2020	60,000	66,448	63,660
PHILLIPS 66 CALL 05/15/2034 @ 100 000 COGT 04 650% DUE 11/15/2034	80,000	79,479	87,652
PRICELINE GROUP INC/THE CALL 02/15/2023 UNSC 02 750% DUE 03/15/2023	35,000	34,949	34,872
PRICELINE GROUP INC/THE CALL 12/15/2024 @ 100 000 UNSC 03 650% DUE 03/15/2025	55,000	54,895	55,900
PUBLIC SERVICE COLORADO CALL 12/15/2046 MORT 03 800% DUE 06/15/2047	60,000	59,755	62,918
PUBLIC STORAGE CALL 06/15/2027 UNSC 03 094% DUE 09/15/2027	65,000	65,000	64,581
PUGET SOUND ENERGY INC 1ST MORTGAGE 05 757% DUE 10/01/2039	60,000	79,867	78,791
REALTY INCOME CORP SR UNSEC CALL 12/31/17 @ 100 02 000% DUE 01/31/2018	65,000	65,111	64,992
ROYAL BANK OF CANADA SEDOL ISIN US780082AC79 02 100% DUE 10/14/2020	320,000	318,864	317,692
ROYAL BANK OF CANADA SEDOL ISIN US780082AC79 02 100% DUE 10/14/2020	105,000	106,551	104,242
ROYAL CARIBBEAN CRUISES SEDOL ISIN US780153AW20 03 700% DUE 03/15/2028	80,000	79,801	79,272
ROYAL CARIBBEAN CRUISES SEDOL ISIN US780153AX03 02 650% DUE 11/28/2020	30,000	29,993	29,978
RYDER SYSTEM INC CALL 05/01/2019 @ 100 000 UNSC 02 550% DUE 06/01/2019	70,000	70,712	70,192
SAN DIEGO G & E SER RRR CALL 12/01/2046 03 750% DUE 06/01/2047	60,000	59,765	63,042
SANTANDER UK GROUP HLDGS SEDOL BYZDT48 ISIN US80281LAC90 02 875% DUE 10/16/2020	120,000	119,985	120,397
SANTANDER UK PLC SEDOL BDIRKJ9 ISIN US80283LAK98 02 500% DUE 03/16/2020	70,000	69,959	70,212
SCRIPPS NETWORKS INTERAC CALL 03/15/2020 @ 100 000 UNSC 02 800% DUE 06/15/2020	160,000	159,888	159,978
SEMPRA ENERGY CALL 02/15/2020 @ 100 000 UNSC 02 400% DUE 03/15/2020	85,000	85,542	84,952
SHERWIN-WILLIAMS CO CALL 05/01/2022 UNSC 02 750% DUE 06/01/2022	120,000	120,163	119,532
SHIRE ACQ INV IRELAND DA SEDOL ISIN US82481LAA70 01 900% DUE 09/23/2019	100,000	100,126	99,092
SHIRE ACQ INV IRELAND DA SEDOL ISIN US82481LAA70 01 900% DUE 09/23/2019	35,000	34,920	34,682
SOUTHERN POWER CO UNSC 01 950% DUE 12/15/2019	105,000	104,667	104,137
SPIRIT REALTY LP CALL 06/15/2026 COGT 04 450% DUE 09/15/2026	165,000	159,918	164,295
STARBUCKS CORP UNSC 02 200% DUE 11/22/2020	40,000	39,968	39,992
STRYKER CORP UNSC 02 000% DUE 03/08/2019	65,000	64,925	64,900
SUMITOMO MITSUI FINL GRP SEDOL BZ1H048 ISIN US86562MAU45 02 778% DUE 10/18/2022	140,000	140,201	139,022
TEVA PHARMACEUTICALS NE SEDOL ISIN US88167AAB70 01 700% DUE 07/19/2019	70,000	69,807	68,012
TORONTO-DOMINION BANK SEDOL ISIN US89114QAS75 02 125% DUE 07/02/2019	125,000	124,846	124,986
TORONTO-DOMINION BANK SEDOL ISIN US89114QBC15 02 500% DUE 12/14/2020	35,000	34,925	35,112
TOYOTA AUTO RECEIVABLES OWNER SERIES 2016 B CLASS A3 01 300% DUE 04/15/2020	97,483	97,478	97,117

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TOYOTA AUTO RECEIVABLES OWNER SERIES 2016 C CLASS A3 01 140% DUE 08/17/2020	120,000	119,766	119,190
TOYOTA AUTO RECEIVABLES OWNER SERIES 2017 A CLASS A4 02 100% DUE 09/15/2022	155,000	156,144	154,347
TOYOTA AUTO RECEIVABLES OWNER SERIES 2017 D CLASS A4 02 460% DUE 02/15/2023	120,000	119,986	119,448
TOYOTA MOTOR CREDIT CORP SER MTN UNSC 02 600% DUE 01/11/2022	240,000	241,034	241,285
TOYOTA MOTOR CREDIT CORP UNSC 01 950% DUE 04/17/2020	45,000	44,979	44,815
TRANS-CANADA PIPELINES SEDOL ISIN US89352HAN98 01 875% DUE 01/12/2018	40,000	40,038	39,995
VALERO ENERGY CORP NOTES 06 125% DUE 02/01/2020	60,000	66,988	64,620
VEREIT OPERATING PARTNER CALL 05/15/2027 COGT 03 950% DUE 08/15/2027	85,000	84,431	84,028
VERIZON COMMUNICATIONS UNSC 03 450% DUE 03/15/2021	65,000	67,235	66,981
VERIZON COMMUNICATIONS UNSC 04 500% DUE 08/10/2033	210,000	210,617	220,254
VISA INC CALL 06/14/2035 @ 100 000 UNSC 04 150% DUE 12/14/2035	75,000	74,899	83,270
WAL-MART STORES INC SR NOTES 05 625% DUE 04/01/2040	80,000	96,223	108,082
WAL-MART STORES INC UNSC 01 900% DUE 12/15/2020	140,000	139,797	139,098
WELLS FARGO & COMPANY CALL 01/24/2022 UNSC 03 069% DUE 01/24/2023	100,000	100,000	100,751
WELLS FARGO & COMPANY SER MTN SUB 04 100% DUE 06/03/2026	170,000	178,886	178,265
WELLS FARGO & COMPANY SER N UNSC 02 150% DUE 01/30/2020	30,000	30,576	29,934
WELLS FARGO & COMPANY UNSC 02 500% DUE 03/04/2021	115,000	115,109	114,947
WESTPAC BANKING CORP SEDOL ISIN US961214CT83 01 650% DUE 05/13/2019	50,000	49,999	49,633
WESTPAC BANKING CORP SEDOL ISIN US961214DJ92 02 150% DUE 03/06/2020	170,000	170,121	169,244
WESTPAC BANKING CORP SEDOL ISIN US961214DK65 03 350% DUE 03/08/2027	95,000	94,919	96,037
WESTPAC BANKING CORP SEDOL BCJ52J2 ISIN US961214CC58 02 250% DUE 07/30/2018	130,000	130,505	130,267
XILINX INC CALL 04/01/2024 UNSC 02 950% DUE 06/01/2024	80,000	79,910	79,501
XILINX INC UNSC 02 125% DUE 03/15/2019	70,000	70,706	69,777
XLIT LTD SEDOL ISIN US98420EAA38 02 300% DUE 12/15/2018	130,000	129,973	129,966
XLIT LTD SEDOL ISIN US98420EAA38 02 300% DUE 12/15/2018	70,000	70,507	69,982
XLIT LTD SEDOL ISIN US98420EAC93 04 450% DUE 03/31/2025	30,000	30,189	30,684
		<u>22,392,184</u>	<u>22,492,534</u>
<b><u>VENTURE FUNDS</u></b>			
MEAKEM BECKER VENTURE CAPITAL I LP I UNIT = 1%	5	<u>819,358</u>	<u>1,021,846</u>
<b><u>MUTUAL FUNDS-EQUITY</u></b>			
SEAFARER OVERSEAS GROWTH & INCOME INSTL CLASS FD # 11602	545,043	<u>6,500,000</u>	<u>7,428,934</u>
<b><u>MUTUAL FUNDS-FIXED INCOME</u></b>			
ALLIANCEBERNSTEIN GLOBAL BD FD INC ADV FD #456	542,453	4,600,000	4,556,604
BLACKROCK STRATEGIC INCOME OPPORTUNITIES PORTFOLIO FUND #446	1,009,576	9,953,363	10,055,377
COLUMBIA FLOATING RATE FUND INSTITUTIONAL	608,836	<u>5,500,000</u>	<u>5,522,141</u>
		<u>20,053,363</u>	<u>20,134,122</u>
<b><u>ALTERNATIVE INVESTMENTS</u></b>			
AQR EQUITY MARKET NEUTRAL-I	486,196	6,000,000	5,955,895
DIAMOND HILL LONG-SHORT FUND	462,367	11,399,905	12,248,094
EATON VANCE GLOBAL MACRO ABSOLUTE RETURN ADVANTAGE FUND CLASS I	2,680,810	27,800,000	27,773,192
LEGG MASON BW ALT CREDIT-I	567,829	<u>5,860,000</u>	<u>5,894,070</u>
		<u>51,059,905</u>	<u>51,871,254</u>
<b><u>ETF-EQUITY</u></b>			
DEUTSCHE X-TRACKERS MSCI EUR ETF	333,255	8,928,229	9,471,107
HEALTH CARE SELECT SECTOR SPDR FUND ETF	69,280	5,537,686	5,728,070
ISHARES CORE MSCI EAFE ETF ETF	757,710	46,643,696	50,077,054
ISHARES CORE MSCI EMERGING MARKETS ETF	182,512	10,022,896	10,384,937
ISHARES GLOBAL INFRASTRUCTURE ETF	132,140	5,832,858	5,975,371
ISHARES NASDAQ BIOTECHNOLOGY ETF	35,133	3,499,607	3,751,150
ISHARES RUSSELL 1000 GROWTH ETF	43,510	5,058,253	5,859,927
ISHARES RUSSELL MID-CAP GROWTH ETF	118,000	11,650,174	14,235,520

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ISHARES RUSSELL MID-CAP VALUE ETF	154,625	11,653,732	13,784,815
SPDR S&P REGIONAL BANKING ETF	17,259	1,035,669	1,015,692
TECHNOLOGY SELECT SECTOR SPDR FUND ETF	130,627	7,016,106	8,353,597
VANGUARD LARGE CAP ETF	1,195,775	116,112,616	146,578,100
VANGUARD REIT ETF	141,770	11,040,200	11,764,075
VANGUARD SMALL CAP GROWTH ETF	63,420	8,620,125	10,201,107
VANGUARD SMALL CAP VALUE ETF	52,970	5,809,209	7,033,357
VANGUARD VALUE ETF	53,755	5,071,757	5,715,232
		<u>263,532,814</u>	<u>309,929,105</u>
<b><u>ETF FIXED INCOME</u></b>			
ISHARES FLOATING RATE BOND ETF	39,408	2,001,840	2,002,715
ISHARES CORE US AGGREGATE BOND ETF	311,143	34,500,128	34,017,264
ISHARES INTERMEDIATE CREDIT BOND ETF	45,257	5,006,755	4,942,517
		<u>41,508,722</u>	<u>40,962,496</u>
<b><u>ETF-ALTERNATIVES</u></b>			
HERCULES CAPITAL INC	4,302	60,557	56,442
<b><u>PARTNERSHIP INVESTMENTS</u></b>			
CARLYLE REALTY FOREIGN INVESTORS VIII A LP	14,108	44,014	27,208
HAMILTON LANE MARKET STREET OPPORTUNITIES FUND LP	1,051,517	1,003,570	1,045,777
		<u>1,047,584</u>	<u>1,072,985</u>
<b><u>OTHER</u></b>			
BUSINESS DEVELOPMENT CORPORATION OF AMERICA	71,679	733,280	600,672
<b><u>MORTGAGE BACKED SECURITIES</u></b>			
CAPITAL ONE MULTI-ASSET EXECUT SERIES 2017 A4 CLASS A4 01 990% DUE 07/17/2023	145,000	144,989	144,082
FEDERAL HOME LN MTG CORP SERIES 2675 CLASS CK 04 000% DUE 09/15/2018	7,566	7,954	7,595
FEDERAL HOME LN MTG CORP SERIES 3564 CLASS JA 04 000% DUE 01/15/2018	2,679	2,818	2,675
FEDERAL HOME LOAN MTG CORP SERIES 2574 CLASS HP 05 000% DUE 02/15/2018	1,716	1,824	1,717
FEDERAL HOME LOAN MTG CORP SERIES 3684 CLASS CM 02 500% DUE 08/15/2024	14,430	14,878	14,474
FEDERAL HOME LOAN MTG CORP SERIES 3693 CLASS BD 03 000% DUE 07/15/2025	74,102	77,171	75,174
FEDERAL HOME LOAN MTG CORP SERIES 3741 CLASS PA 02 150% DUE 02/15/2035	18,697	19,159	18,692
FEDERAL HOME LOAN MTG CORP SERIES 3790 CLASS PA 04 500% DUE 03/15/2034	9,371	9,977	9,405
FEDERAL HOME LOAN MTG CORP SERIES 3799 CLASS GK 02 750% DUE 01/15/2021	19,205	19,826	19,320
FEDERAL HOME LOAN MTG CORP SERIES 3945 CLASS A 03 000% DUE 03/15/2026	101,365	105,055	102,618
FEDERAL HOME LOAN MTG CORP SERIES 4013 CLASS QU 01 500% DUE 02/15/2027	146,394	144,061	142,904
FEDERAL HOME LOAN MTG CORP SERIES 4266 CLASS LG 02 500% DUE 06/15/2028	38,563	39,551	38,770
FEDERAL HOME LOAN MTG CORP SERIES 4328 CLASS AB 02 500% DUE 06/15/2027	106,655	108,188	106,678
FEDERAL HOME LOAN MTG CORP SERIES 4537 CLASS HA 03 500% DUE 09/15/2041	125,241	130,329	128,531
FEDERAL NATL MTG ASSN SERIES 2004 101 CLASS HD 05 000% DUE 01/25/2020	3,820	4,086	3,832
FEDERAL NATL MTG ASSN SERIES 2005 110 CLASS MN 05 500% DUE 06/25/2035	10,271	11,177	10,395
FEDERAL NATL MTG ASSN SERIES 2008 51 CLASS BC 04 500% DUE 06/25/2023	3,792	4,037	3,808
FEDERAL NATL MTG ASSN SERIES 2014 33 CLASS AH 03 000% DUE 06/25/2029	85,446	88,947	86,902
FEDERAL NATL MTG ASSN SERIES 2014 91 CLASS PB 03 000% DUE 02/25/2038	70,996	73,703	71,664
FHLMC MULTIFAMILY STRUCTURED P SERIES K067 CLASS A2 03 194% DUE 07/25/2027	315,000	323,564	323,432
		<u>1,331,292</u>	<u>1,312,691</u>
<b><u>OTHER-BONDS</u></b>			
UNITED MEXICAN STATES ISIN US91086QBB32 SEDOL B76P9J9 04 750% DUE 03/08/2044	55,000	49,129	55,605
GRAND TOTAL		<u>\$ 593,342,070</u>	<u>\$ 827,499,205</u>

ATTACHMENT